

HEARING DATE AND TIME: October 31, 2012 at 10:00 a.m. (Eastern Time)

WEIL, GOTSHAL & MANGES LLP  
767 Fifth Avenue  
New York, New York 10153  
Telephone: (212) 310-8000  
Facsimile: (212) 310-8007  
Alfredo R. Perez

Attorneys for Lehman Brothers Holdings Inc.  
and Certain of Its Affiliates

**UNITED STATES BANKRUPTCY COURT  
SOUTHERN DISTRICT OF NEW YORK**

-----x  
In re : Chapter 11 Case No.  
LEHMAN BROTHERS HOLDINGS INC., et al., : 08-13555 (JMP)  
Debtors. : (Jointly Administered)  
: :  
-----x

**REPLY TO RESPONSES OF  
PETER WEISS/RENATE ANNA, FUNDACION ISLA CUOTO, AGGELIKI  
BARTZI, AND CHRISTOS KONSTAS TO NOTICES OF PROPOSED ALLOWED  
CLAIM AMOUNT FOR PROOFS OF CLAIM NUMBER 55396, 41225, AND 60352**

Lehman Brothers Holdings Inc. (“LBHI” or the “Plan Administrator”), as Plan Administrator under the *Modified Third Amended Joint Chapter 11 Plan of Lehman Brothers Holdings Inc. and its Affiliated Debtors* [ECF No. 22737] (the “Plan”) for the entities in the above-referenced chapter 11 cases (the “Chapter 11 Estates”), files this reply (the “Reply”) to the responses of Peter Weiss/Renate Anna, Fundacion Isla Cuoto, Aggeliki Bartzi, and Christos Konstas (each a “Claimant” and collectively, the “Claimants”) to the notices of Proposed Allowed Claim Amount<sup>1</sup> for proofs of claim number 55396,<sup>2</sup> 41225, and 60352 (the “Claims”) and respectfully represents as follows:

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<sup>1</sup> Terms used but not otherwise defined herein shall have the meanings ascribed to such terms in the *Motion Pursuant to Section 105(a) And 502(b) of the Bankruptcy Code and Bankruptcy Rule 9019 for Approval of*

## **PRELIMINARY STATEMENT**

1. These Claims were filed against LBHI based on LBHI's guarantee of certain structured securities. In accordance with the *Order Pursuant to Section 105(a) and 502(b) of the Bankruptcy Code and Bankruptcy Rule 9019 Approving Procedures for the Determination of the Allowed Amount of Claims Filed Based on Structured Securities Issued or Guaranteed by Lehman Brothers Holdings Inc.* [ECF No. 19120] (the "Structured Securities Valuation Procedures Order"), LBHI (i) determined a Proposed Allowed Claim Amount for each of the Claims by applying the Structured Securities Valuation Methodology (as defined in the Motion) to each of the Claims and (ii) sent a notice of the applicable Proposed Allowed Claim Amount to each holder of the Claims.

2. In accordance with the Structured Securities Valuation Procedures Order, each Claimant disputed the applicable Proposed Allowed Claim Amount by submitting a response to LBHI (each a "Response" and collectively, the "Responses"). The Responses, which were received by LBHI over a year ago, were the last communications received either by LBHI or the Plan Administrator from Claimants, despite LBHI's and the Plan Administrator's multiple attempts to contact the Claimants.

3. The Structured Securities Valuation Methodology represents a fair and reasonable method for valuing the Claims. Accordingly, the Plan Administrator respectfully requests that each of the Claims be allowed in the applicable Proposed Allowed Claim Amount.

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*Procedures for Determining the Allowed Amount of Claims Filed Based on Structured Securities Issued or Guaranteed by Lehman Brothers Holdings Inc.* (the "Motion") [ECF No. 16294].

<sup>2</sup> This Reply only pertains to the portion of claim number 55396 that relates to the securities identified by the following International Securities Identification Numbers: XS0336943427 and XS0324445807. Claimants Aggeliki Bartzzi and Christos Konstas are beneficial holders of these securities and claim number 55396 was filed on their behalf.

## **BACKGROUND**

### **Chapter 11 Case Background**

4. Commencing on September 15, 2008 and periodically thereafter, LBHI and certain of its subsidiaries commenced with this Court voluntary cases (the “Chapter 11 Cases”) under chapter 11 of title 11 of the United States Code (the “Bankruptcy Code”). The Chapter 11 Cases have been consolidated for procedural purposes only and are being jointly administered pursuant to Rule 1015(b) of the Federal Rules of Bankruptcy Procedure Bankruptcy (the “Bankruptcy Rules”).

5. On September 17, 2008, the United States Trustee for Region 2 (the “U.S. Trustee”) appointed the statutory committee of unsecured creditors pursuant to section 1102 of the Bankruptcy Code (the “Creditors’ Committee”).

6. On December 6, 2011, the Court entered the order confirming the Plan. The Plan became effective on March 6, 2012. Pursuant to the Plan, the Plan Administrator is authorized to interpose and prosecute objections to claims filed against the Chapter 11 Estates.

### **Procedural History**

7. More than 21,000 proofs of claim were filed against LBHI based on structured securities issued or guaranteed by LBHI (the “Structured Securities Claims”). In order to streamline the reconciliation of the Structured Securities Claims, the Court issued the Structured Securities Valuation Procedures Order, which approved a set of procedures that both provided a reasonable mechanism for holders of the Structured Securities Claims to accept values assigned by LBHI to individual Structured Securities Claims and preserved the rights of individual holders of the Structured Securities Claims to object to LBHI’s valuation of these claims.

8. Pursuant to the Structured Securities Valuation Procedures Order, on or prior to August 24, 2011, LBHI provided a notice to each of the holders of the Claims that listed the applicable Proposed Allowed Claim Amount (each a “Notice” or “Notice of Proposed Allowed Claim Amount” and together, the “Notices”). The Notices also informed the Claimants that, in accordance with the Structured Securities Valuation Procedures Order, they were permitted to submit a response to LBHI if they disputed the Proposed Allowed Claim Amount applicable to their claim. In addition, the Notice instructed Claimants to include in any such response, among other things, “(iii) a concise statement setting forth the grounds for such Response; (iv) the address(es) to which LBHI must return any reply to your Response, if different from that presented in the proof of claim; and (v) the name, address, and telephone number of the person (which may be your legal representative) possessing ultimate authority to reconcile, settle, or otherwise resolve the claim on your behalf.”

9. In accordance with the procedures outlined in the Structured Securities Valuation Procedures Order, each Claimant disputed the applicable Proposed Allowed Claim Amount by submitting a Response to LBHI that included contact information for the Claimant. On numerous occasions, LBHI or the Plan Administrator, as applicable, requested that Claimants contact LBHI or the Plan Administrator in order to discuss and seek to resolve their dispute of the Proposed Allowed Claim Amounts. LBHI or the Plan Administrator made such requests via email, regular mail, Federal Express, and/or telephone, depending on the type of contact information that was provided in the Response. Claimants have not responded to such requests.

10. On September 18, 2012, the Plan Administrator filed its *Notice of Scheduling of Merits Hearing With Respect to Proofs of Claim Number 55396, 41225, 60352* [ECF No. 30970] (the “Notice of Merits Hearing”). The Notice of Merits Hearing provided

Claimants with notice that, among other things: (i) the motion seeking approval of the Structured Securities Valuation Procedures Order had been deemed an objection to the Claims; (ii) on October 31, 2012, the Bankruptcy Court will commence a Merits Hearing (as such term is defined in the Structured Securities Valuation Procedures Order) for the purposes of holding an evidentiary hearing on the merits of the Claims; and (iii) Claimants are required to attend the Merits Hearing, and failure to appear may result in relief being granted upon default.

11. On September 13, 2012, Pete Caris of Epiq Bankruptcy Solutions, LLC served a personalized version of the Notice of Merits Hearing (the “Personalized Notice”) on Claimants. The Personalized Notice included a cover letter inviting Claimants to contact the attorneys for the Plan Administrator in order to schedule a meeting to discuss a discovery, briefing, and litigation schedule for the Merits Hearing. An affidavit of service of the Notice of Merits Hearing and the Personalized Notice was filed with the Court on September 18, 2012 [ECF No. 30970] and is attached hereto as Exhibit B.

12. Claimants have not responded to the Personalized Notices. Accordingly, the Reponses, which were received by LBHI over a year ago, were the last communications received either by LBHI or the Plan Administrator from Claimants, despite LBHI’s and the Plan Administrator’s multiple attempts to contact Claimants.

### **The Substance of the Responses**

13. The Response submitted in respect of the Proposed Allowed Claim Amount for proof of claim number 55396, a copy of which is attached hereto as Exhibit C, states that the Claimant “doesn’t agree with the suggested permissible amount of his claim” but does not state the basis for the Claimant’s disagreement.

14. The Response submitted in respect of the Proposed Allowed Claim Amount for proof of claim number 41255, a copy of which is attached hereto as Exhibit D, states

that the Claimant “disagree[s] with the proposed allowed claim amount” but does not state a valid basis for the Claimant’s disagreement. Instead, this Response states that the Claimant “worked hard for earning this money” and that Claimant’s “broker proposed Lehman’s certificates as [an] investment without risk.”

15. The Response submitted in respect of the Proposed Allowed Claim Amount for proof of claim number 60352, a copy of which is attached hereto as Exhibit E, states that the Claimant “does not agree with the proposed allowed claim amount” because of “the low value of claimant’s percentage of Notional Amount.” This Claimant, however, did not submit any supporting documentation or explanation as to why the Claimant believed that the “percentage of Notional Amount” – *i.e.*, the percentage of the total blocked notional amount held by the Claimant with respect to International Securities Identification Number XS0210433206 – was too low.

**THE STRUCTURED SECURITIES CLAIMS SHOULD BE ALLOWED IN THE PROPOSED ALLOWED CLAIM AMOUNTS**

16. The Structured Securities Valuation Methodology, which was developed in close consultation with the Creditors’ Committee and certain of the largest and most sophisticated holders of the Structured Securities Claims, represents a fair and reasonable method for valuing the Claims. Approximately 98% of the Structured Securities Claims have been Allowed (as such term is defined in the Plan) in amounts determined by the Structured Securities Valuation Methodology, and the aggregate amount of such Allowed claims is approximately \$29.8 billion. The fact that nearly all holders of the Structured Securities Claims have accepted the Structured Securities Valuation Methodology as a valid method for valuing their claims provides substantial, if not definitive, proof that the Structured Securities Valuation Methodology represents a fair and reasonable method for valuing the Claims.

17. In their Responses, Claimants have not asserted valid bases for disputing the Proposed Allowed Claim Amounts, nor have they proposed alternative methods for valuing the Claims. One Claimant – the holder of proof of claim number 60352 – appears to dispute the application of the Structured Securities Methodology to its Claim in so far as the Claimant asserts that the “percentage of Notional Amount” listed in its Notice of Proposed Allowed Claim Amount is too low. However, as described in the Affidavit of Holly Clack, which is attached hereto as Exhibit F (the “Clack Affidavit”), LBHI has confirmed that the Notice of Proposed Allowed Claim Amount accurately reflects the percentage of the blocked notional amount actually held by the Claimant as reported by the applicable clearing agency. Moreover, the Proposed Allowed Claim Amount is \$14.22 *more* than the filed claim amount.

18. As set forth in the Clack Affidavit, LBHI has confirmed that the Proposed Allowed Claim Amounts listed on Exhibit A reflect an accurate application of the Structured Securities Valuation Methodology to the Claims. Because the Structured Securities Valuation Methodology represents a fair and reasonable method for valuing the Claims, the Plan Administrator requests that the Court allow each Claim in the Proposed Allowed Claim Amounts.

#### **RESERVATION OF RIGHTS**

19. In the event that the Court denies the relief requested herein, the Plan Administrator reserves the right to object to the validity and amount of the Claims. The Plan Administrator reserves the right to conduct discovery as to the Claims and any matters raised in the Responses and to supplement this filing as a result thereof.

#### **CONCLUSION**

WHEREFORE, for the reasons set forth above and in the Motion, the Plan Administrator respectfully requests that the Court enter an order allowing the Structured

Securities Claims in the Proposed Allowed Claim Amounts as set forth on Exhibit A attached hereto under the column heading, “*Proposed Allowed Claim Amount*,” and granting such other and further relief as the Court may deem just and appropriate.

Dated: October 30, 2012  
New York, New York

/s/ Alfredo R. Perez

Alfredo R. Perez

WEIL, GOTSHAL & MANGES LLP  
767 Fifth Avenue  
New York, New York 10153  
Telephone: (212) 310-8000  
Facsimile: (212) 310-8007

Attorneys for Lehman Brothers Holdings Inc.  
and Certain of its Affiliates

HEARING DATE AND TIME: October 31, 2012 at 10:00 a.m. (Eastern Time)

**Exhibit A**

**The Claims:**

Claimant Name	Claim Number	Relevant ISIN Number	Filed Amount	Proposed Allowed Claim Amount
PETER WEISS, RENATE ANNA	41225	CH0027120853	\$16,097.00	\$13,520.39
FUNDACION ISLA CUOTO	60352	XS0210433206	\$14,662.99	\$14,677.20
AGGELIKI BARTZI (BENEFICIAL HOLDER)	55396*	XS0336943427	\$4,126,811.00	\$34,058.93
CHRISTOS KONSTAS (BENEFICIAL HOLDER)	55396*	XS0324445807	\$4,804,198.00	\$560,547.26

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\* The Plan Administrator is seeking to establish the Allowed amount of Claim Number 55396 solely with respect to the portion of Claim Number 55396 relating to the securities identified by the following International Securities Identification Numbers: XS0336943427 and XS0324445807.

LAW OFFICES  
**STAVROS G. KOKKALIS**  
60A SKOUFA STR. – ATHENS 106 80  
**G R E E C E**

ZINA TOURIKI  
GEORGIOS STRATIS  
(MEMBERS OF ATHENS BAR)

TEL.: 00302103610082  
FAX.: 00302103642203  
MOBILE: 00306944565262  
E-MAIL: [www.kokalis.s@dsa.gr](mailto:www.kokalis.s@dsa.gr)

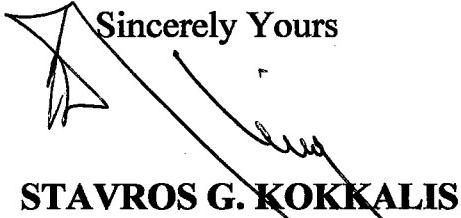
Athens, October 18<sup>th</sup>, 2011

Well Gotshal & Manges LLP  
Attn: Alfredo Perez and Mark Bernstein  
767 Fifth Avenue  
New York, New York 10153

Re: **Lehman Stocks. Aggeliki BARTZI, Claim No 55396.**  
**Acc.No 9000326949-ISIN XS0336943427**

Dear Sirs,

Acting on behalf of my client Mr. **Aggeliki BARTZI**, I would like to advise you that the above doesn't agree with the suggested permissible amount of his claim against Lehman Brothers Inc.

  
**Sincerely Yours**  
**STAVROS G. KOKKALIS**

RECEIVED

OCT 27 2011

ALFREDO R. PEREZ

LAW OFFICES  
**STAVROS G. KOKKALIS**  
60A SKOUFA STR. – ATHENS 106 80  
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ZINA TOURIKI  
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TEL.: 00302103610082  
FAX.: 00302103642203  
MOBILE: 00306944565262  
E-MAIL: [www.kokalis.s@dsa.gr](mailto:www.kokalis.s@dsa.gr)

Athens, October 18<sup>th</sup>, 2011

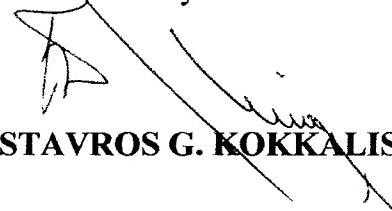
Well Gotshal & Manges LLP  
Attn: Alfredo Perez and Mark Bernstein  
767 Fifth Avenue  
New York, New York 10153

Re: **Lehman Stocks. Christos Konstas, Claim No 55396**  
**Acc. No 9000270803-ISIN XS0324445807**

Dear Sirs,

Acting on behalf of my client Mr. **CHRISTOS KONSTAS**, I would like to advise you that the above doesn't agree with the suggested permissible amount of his claim against Lehman Brothers Inc.

Sincerely Yours

  
**STAVROS G. KOKKALIS**

UNITED STATES BANKRUPTCY COURT  
SOUTHERN DISTRICT OF NEW YORK

In re  
**LEHMAN BROTHERS HOLDINGS INC., et al.**  
Debtors.

Chapter 11 Case No.  
**08-13555 (JMP)**  
(Jointly Administered)

X  
LBH LPSNTC 08-24-11 (ADDRESS2,ADRKEYID3) - 25,061 12326 BAR(23) MAIL ID \*\*\* 000051184740 \*\*\* \*\*\* BTIUSE: 25061  
CITIBANK INTERNATIONAL PLC, GREECE BRANCH  
PAUL, WEISS, RIFKIND, WHARTON & GARRISON LLP  
ATTN: DOUGLAS R. DAVIS  
1285 AVENUE OF THE AMERICAS  
NEW YORK, NY 10019-6064

**THIS IS A NOTICE REGARDING YOUR CLAIM(S). YOU MUST READ IT  
AND TAKE ACTION IF YOU DISAGREE WITH THE PROPOSED ALLOWED CLAIM AMOUNT.**

**CORRECTED NOTICE OF PROPOSED ALLOWED CLAIM AMOUNT**

Creditor Name and Address:	Claim Number	Proposed Allowed Claim Amount
CITIBANK INTERNATIONAL PLC, GREECE BRANCH ATTN: YIANNIS ZOGRAPHAKIS 8 OTHONOS STR. ATHENS 10557 GREECE	55396	\$6,714,105.73

PLEASE TAKE NOTICE that, on August 10, 2011, the United States Bankruptcy Court for the Southern District of New York (the “Bankruptcy Court”) entered the *Order Approving the Procedures for Determining the Allowed Amount of Claims Filed Based on Structured Securities Issued or Guaranteed by Lehman Brothers Holdings Inc.* [Docket No. 19120] (the “Order”) which provides for procedures for the determination of the allowed amount of the portion of the claim referenced above (the “Claim”) that is based on a structured security for purposes of voting and distributions under the debtors’ (the “Debtors”)<sup>1</sup> proposed chapter 11 plan (the “Plan”) in the above-referenced case.

Pursuant to the procedures approved in the Order, Lehman Brothers Holdings Inc. (“LBHI”) proposes that the allowed amount of the portion of the Claim that is based on a structured security shall be the amount set forth above under the heading “PROPOSED ALLOWED CLAIM AMOUNT.” The Debtors calculated the Proposed Allowed Claim Amount in accordance with the Structured Securities Valuation Methodologies, a copy of which is available for review on [www.lehman-docket.com](http://www.lehman-docket.com), and is also attached to the motion [Docket No. 18127] (the “Motion”) related to the Order. A detailed calculation of the Proposed Allowed Claim Amount in accordance with the Structured Securities Valuation Methodologies is included on Exhibit A annexed hereto. The Proposed Allowed Claim Amount does not have any affect on the portion of your claim that is not based on a structured security.

The Official Committee of Unsecured Creditors of LBHI and its affiliated debtors filed a statement relating to the Motion. The *Statement of Official Committee of Unsecured Creditors In Response to*

<sup>1</sup> A list of the Debtors, along with the last four digits of each Debtor’s federal tax identification number, is available on the Debtors’ website at <http://www.lehman-docket.com>.

*Debtors' Amended Motion Pursuant to Sections 105(a) and 502(b) of the Bankruptcy Code and Bankruptcy Rule 9019 for Approval of Procedures For Determining the Allowed Amount of Claims Filed Based on Structured Securities Issued or Guaranteed by Lehman Brothers Holdings Inc, [Docket No. 19042] is available at www.lehman-docket.com on the "Case Information" page.*

If you do NOT dispute or disagree with the Proposed Allowed Claim Amount for your Claim, then you do NOT need to file a written response and your claim will be allowed in such amount for the purposes of voting and distributions under the Plan.

**If you DO dispute or disagree with the Proposed Allowed Claim Amount for your Claim, then you MUST deliver a written response (a "Response") so that such Response is actually received no later than 4:00 p.m. October 25, 2011 (the "Response Deadline") by (i) Lehman Brothers Holdings Inc., 1271 Avenue of the Americas, New York, NY 10020 (Attn: Holly Clack and Tina Pederson), (ii) Weil Gotshal & Manges LLP, 767 Fifth Avenue, New York, New York 10153 (Attn: Alfredo R. Perez, Esq. and Mark Bernstein, Esq.) and (iii) Milbank, Tweed, Hadley and McCloy LLP, 1 Chase Manhattan Plaza, New York, New York 10005 (Attn: Evan R. Fleck, Esq. and Matthew Brod, Esq.).**

Your Response, if any, must contain at a minimum the following: (i) the name of the claimant; (ii) the claim number that is the subject of the Response; (iii) a concise statement setting forth the grounds for such Response; (iv) the address(es) to which LBHI must return any reply to your Response, if different from that presented in the proof of claim; and (v) the name, address, and telephone number of the person (which may be you or your legal representative) possessing ultimate authority to reconcile, settle, or otherwise resolve the claim on your behalf.

**IF YOU DO NOT DELIVER A RESPONSE BY THE RESPONSE DEADLINE, YOU WILL BE DEEMED TO HAVE CONSENTED TO THE PORTION OF YOUR CLAIM BASED ON A STRUCTURED SECURITY BEING ALLOWED FOR PURPOSES OF VOTING AND DISTRIBUTIONS UNDER THE PLAN IN THE PROPOSED ALLOWED CLAIM AMOUNT. THE MOTION DOES NOT HAVE ANY AFFECT ON THE PORTION OF YOUR CLAIM THAT IS NOT BASED ON A STRUCTURED SECURITY.**

**IF YOU SUBMIT A RESPONSE AND THE DEBTORS AND YOU ARE UNABLE TO RESOLVE ANY DISPUTES REGARDING THE PROPOSED ALLOWED CLAIM AMOUNT, THE MOTION WILL BE DEEMED AN OBJECTION TO YOUR CLAIM. THE DEBTORS MAY SEEK TO HAVE SUCH OBJECTION TO YOUR CLAIM RESOLVED EITHER BY THE COURT OR THROUGH THE COURT-APPROVED MEDIATION PROCEDURES.**

CLAIMANTS SHOULD NOT CONTACT THE CLERK OF THE BANKRUPTCY COURT TO DISCUSS THE MERITS OF THEIR CLAIMS.

DATED: August 26, 2011  
New York, New York

Exhibit A

Claim # 55396  
CITIBANK INTERNATIONAL PLC, GREECE  
BRANCH

Calculation of Proposed Allowed Claim Amount

A	B	C	D	E	F	G
Structured Security, by ISIN	Blocking Number	Maximum Allowable Amount <sup>2</sup>	Percentage of Notional Amount for which Blocking Numbers were Issued by Clearing Agencies	Aggregate Amount Distributable to Claims Based on Relevant ISIN (Equals the Product of C x D with slight differences due to rounding)	Claimant's Percentage of Notional Amount for Which Blocking Numbers were Issued by Clearing Agencies	<b>PROPOSED ALLOWED CLAIM AMOUNT</b> (Equals the Product of E x F with slight differences due to rounding)
XS0195333447	CA64370	\$6,390,233.29	100.0000%	\$6,390,233.29	4.5303%	\$289,498.05
XS0195333520	CA64411	\$7,572,000.00	98.3492%	\$7,447,000.00	0.5103%	\$38,000.00
XS0195333793	CA64423	\$9,482,464.76	100.0000%	\$9,482,464.76	3.3074%	\$313,622.09
XS0195333876	CA58623	\$10,380,000.00	99.6050%	\$10,339,000.00	3.0951%	\$320,000.00
XS0286129159	CA64419	\$2,034,997.68	100.0000%	\$2,034,997.68	4.1841%	\$85,145.96
XS0299083468	CA64425	\$10,412,000.00	100.0000%	\$10,412,000.00	7.0880%	\$738,000.00
XS0299085323	CA64426	\$10,671,675.40	100.0000%	\$10,671,675.40	2.0745%	\$221,380.50
XS0304080558	CA64427	\$11,202,420.96	100.0000%	\$11,202,420.96	2.1789%	\$244,086.39
XS0304080715	CA64421	\$9,610,000.00	100.0000%	\$9,610,000.00	1.9147%	\$184,000.00
XS0305574500	CA58622	\$13,711,399.96	100.0000%	\$13,711,399.96	1.4076%	\$192,998.29
XS0305574849	CA64405	\$7,542,000.00	100.0000%	\$7,542,000.00	3.6330%	\$274,000.00
XS0324445807	CA64417	\$5,815,495.45	100.0000%	\$5,815,495.45	9.6389%	\$560,547.26
XS0324445807	CA64418	\$5,815,495.45	100.0000%	\$5,815,495.45	3.2943%	\$191,578.97
XS0324446011	CA64369	\$9,029,000.00	100.0000%	\$9,029,000.00	3.3559%	\$303,000.00
XS0324872893	CA64393	\$11,382,647.39	100.0000%	\$11,382,647.39	5.6975%	\$648,531.71
XS0324872976	CA64416	\$9,142,000.00	100.0000%	\$9,142,000.00	2.2971%	\$210,000.00
XS0334814547	CA64409	\$1,580,883.83	100.0000%	\$1,580,883.83	4.3088%	\$68,116.69
XS0334815437	CA64412	\$1,114,000.00	100.0000%	\$1,114,000.00	17.9533%	\$200,000.00
XS0336931331	CA64415	\$6,952,000.00	100.0000%	\$6,952,000.00	3.5386%	\$246,000.00
XS0336943427	CA71023	\$4,132,436.01	100.0000%	\$4,132,436.01	0.8242%	\$34,058.93
XS0338483588	CA64407	\$3,701,027.85	100.0000%	\$3,701,027.85	5.5215%	\$204,351.23
XS0344460752	CA64413	\$3,990,000.00	100.0000%	\$3,990,000.00	5.0125%	\$200,000.00
XS0348974337	CA64391	\$3,876,000.00	100.0000%	\$3,876,000.00	2.9928%	\$116,000.00
XS0348974337	CA64392	\$3,876,000.00	100.0000%	\$3,876,000.00	10.3199%	\$400,000.00
XS0348974410	CA64390	\$4,424,771.80	100.0000%	\$4,424,771.80	3.7203%	\$164,616.65
XS0350982830	CA64394	\$1,637,660.06	100.0000%	\$1,637,660.06	9.1954%	\$150,589.43

A	B	C	D	E	F	G
Structured Security, by ISIN	Blocking Number	Maximum Allowable Amount <sup>2</sup>	Percentage of Notional Amount for which Blocking Numbers were Issued by Clearing Agencies	Aggregate Amount Distributable to Claims Based on Relevant ISIN (Equals the Product of C x D with slight differences due to rounding)	Claimant's Percentage of Notional Amount for Which Blocking Numbers were Issued by Clearing Agencies	PROPOSED ALLOWED CLAIM AMOUNT (Equals the Product of E x F with slight differences due to rounding)
XS0359895876	CA64420	\$3,530,735.16	100.0000%	\$3,530,735.16	2.4919%	\$87,983.58
XS0359896098	CA64424	\$3,080,000.00	100.0000%	\$3,080,000.00	0.9091%	\$28,000.00
<b>Aggregate Proposed Allowed Claim Amount:</b>						<b>\$6,714,105.73</b>
<b>Claim Amount, as filed (portion based on Structured Security only):</b>						<b>\$6,725,832.90</b>

<sup>2</sup> Calculated in accordance with the Structured Securities Valuation Methodologies.

UNITED STATES BANKRUPTCY COURT  
SOUTHERN DISTRICT OF NEW YORK

In re : Chapter 11 Case No.  
LEHMAN BROTHERS HOLDINGS INC., *et al.*, : 08-13555 (JMP)  
Debtors. : (Jointly Administered)

X  
LBH LPSNTC 08-24-11 (MERGE2,TXNUM2) - 25,060 4000103183 BAR(23) MAIL ID \*\*\* 000051184739 \*\*\* \*\*\* BSIUSE: 25060  
CITIBANK INTERNATIONAL PLC, GREECE BRANCH  
ATTN: YIANNIS ZOGRAPHAKIS  
8 OTHONOS STR.  
ATHENS 10557  
GREECE

**THIS IS A NOTICE REGARDING YOUR CLAIM(S). YOU MUST READ IT  
AND TAKE ACTION IF YOU DISAGREE WITH THE PROPOSED ALLOWED CLAIM AMOUNT.**

**CORRECTED NOTICE OF PROPOSED ALLOWED CLAIM AMOUNT**

Creditor Name and Address:	Claim Number	Proposed Allowed Claim Amount
CITIBANK INTERNATIONAL PLC, GREECE BRANCH ATTN: YIANNIS ZOGRAPHAKIS 8 OTHONOS STR. ATHENS 10557 GREECE	55396	\$6,714,105.73

PLEASE TAKE NOTICE that, on August 10, 2011, the United States Bankruptcy Court for the Southern District of New York (the “Bankruptcy Court”) entered the *Order Approving the Procedures for Determining the Allowed Amount of Claims Filed Based on Structured Securities Issued or Guaranteed by Lehman Brothers Holdings Inc.* [Docket No. 19120] (the “Order”) which provides for procedures for the determination of the allowed amount of the portion of the claim referenced above (the “Claim”) that is based on a structured security for purposes of voting and distributions under the debtors’ (the “Debtors”)<sup>1</sup> proposed chapter 11 plan (the “Plan”) in the above-referenced case.

Pursuant to the procedures approved in the Order, Lehman Brothers Holdings Inc. (“LBHI”) proposes that the allowed amount of the portion of the Claim that is based on a structured security shall be the amount set forth above under the heading “PROPOSED ALLOWED CLAIM AMOUNT.” The Debtors calculated the Proposed Allowed Claim Amount in accordance with the Structured Securities Valuation Methodologies, a copy of which is available for review on [www.lehman-docket.com](http://www.lehman-docket.com), and is also attached to the motion [Docket No. 18127] (the “Motion”) related to the Order. A detailed calculation of the Proposed Allowed Claim Amount in accordance with the Structured Securities Valuation Methodologies is included on Exhibit A annexed hereto. The Proposed Allowed Claim Amount does not have any affect on the portion of your claim that is not based on a structured security.

The Official Committee of Unsecured Creditors of LBHI and its affiliated debtors filed a statement relating to the Motion. The *Statement of Official Committee of Unsecured Creditors In Response to*

<sup>1</sup> A list of the Debtors, along with the last four digits of each Debtor’s federal tax identification number, is available on the Debtors’ website at <http://www.lehman-docket.com>.

*Debtors' Amended Motion Pursuant to Sections 105(a) and 502(b) of the Bankruptcy Code and Bankruptcy Rule 9019 for Approval of Procedures For Determining the Allowed Amount of Claims Filed Based on Structured Securities Issued or Guaranteed by Lehman Brothers Holdings Inc, [Docket No. 19042] is available at [www.lehman-docket.com](http://www.lehman-docket.com) on the "Case Information" page.*

If you do NOT dispute or disagree with the Proposed Allowed Claim Amount for your Claim, then you do NOT need to file a written response and your claim will be allowed in such amount for the purposes of voting and distributions under the Plan.

**If you DO dispute or disagree with the Proposed Allowed Claim Amount for your Claim, then you MUST deliver a written response (a "Response") so that such Response is actually received no later than 4:00 p.m. October 25, 2011 (the "Response Deadline") by (i) Lehman Brothers Holdings Inc., 1271 Avenue of the Americas, New York, NY 10020 (Attn: Holly Clack and Tina Pederson), (ii) Weil Gotshal & Manges LLP, 767 Fifth Avenue, New York, New York 10153 (Attn: Alfredo R. Perez, Esq. and Mark Bernstein, Esq.) and (iii) Milbank, Tweed, Hadley and McCloy LLP, 1 Chase Manhattan Plaza, New York, New York 10005 (Attn: Evan R. Fleck, Esq. and Matthew Brod, Esq.).**

Your Response, if any, must contain at a minimum the following: (i) the name of the claimant; (ii) the claim number that is the subject of the Response; (iii) a concise statement setting forth the grounds for such Response; (iv) the address(es) to which LBHI must return any reply to your Response, if different from that presented in the proof of claim; and (v) the name, address, and telephone number of the person (which may be you or your legal representative) possessing ultimate authority to reconcile, settle, or otherwise resolve the claim on your behalf.

**IF YOU DO NOT DELIVER A RESPONSE BY THE RESPONSE DEADLINE, YOU WILL BE DEEMED TO HAVE CONSENTED TO THE PORTION OF YOUR CLAIM BASED ON A STRUCTURED SECURITY BEING ALLOWED FOR PURPOSES OF VOTING AND DISTRIBUTIONS UNDER THE PLAN IN THE PROPOSED ALLOWED CLAIM AMOUNT. THE MOTION DOES NOT HAVE ANY AFFECT ON THE PORTION OF YOUR CLAIM THAT IS NOT BASED ON A STRUCTURED SECURITY.**

**IF YOU SUBMIT A RESPONSE AND THE DEBTORS AND YOU ARE UNABLE TO RESOLVE ANY DISPUTES REGARDING THE PROPOSED ALLOWED CLAIM AMOUNT, THE MOTION WILL BE DEEMED AN OBJECTION TO YOUR CLAIM. THE DEBTORS MAY SEEK TO HAVE SUCH OBJECTION TO YOUR CLAIM RESOLVED EITHER BY THE COURT OR THROUGH THE COURT-APPROVED MEDIATION PROCEDURES.**

CLAIMANTS SHOULD NOT CONTACT THE CLERK OF THE BANKRUPTCY COURT TO DISCUSS THE MERITS OF THEIR CLAIMS.

DATED: August 26, 2011  
New York, New York

Exhibit A

Claim # 55396

CITIBANK INTERNATIONAL PLC, GREECE  
BRANCH

Calculation of Proposed Allowed Claim Amount

A	B	C	D	E	F	G
Structured Security, by ISIN	Blocking Number	Maximum Allowable Amount <sup>2</sup>	Percentage of Notional Amount for which Blocking Numbers were Issued by Clearing Agencies	Aggregate Amount Distributable to Claims Based on Relevant ISIN (Equals the Product of C x D with slight differences due to rounding)	Claimant's Percentage of Notional Amount for Which Blocking Numbers were Issued by Clearing Agencies	<b>PROPOSED ALLOWED CLAIM AMOUNT</b> (Equals the Product of E x F with slight differences due to rounding)
XS0195333447	CA64370	\$6,390,233.29	100.0000%	\$6,390,233.29	4.5303%	\$289,498.05
XS0195333520	CA64411	\$7,572,000.00	98.3492%	\$7,447,000.00	0.5103%	\$38,000.00
XS0195333793	CA64423	\$9,482,464.76	100.0000%	\$9,482,464.76	3.3074%	\$313,622.09
XS0195333876	CA58623	\$10,380,000.00	99.6050%	\$10,339,000.00	3.0951%	\$320,000.00
XS0286129159	CA64419	\$2,034,997.68	100.0000%	\$2,034,997.68	4.1841%	\$85,145.96
XS0299083468	CA64425	\$10,412,000.00	100.0000%	\$10,412,000.00	7.0880%	\$738,000.00
XS0299085323	CA64426	\$10,671,675.40	100.0000%	\$10,671,675.40	2.0745%	\$221,380.50
XS0304080558	CA64427	\$11,202,420.96	100.0000%	\$11,202,420.96	2.1789%	\$244,086.39
XS0304080715	CA64421	\$9,610,000.00	100.0000%	\$9,610,000.00	1.9147%	\$184,000.00
XS0305574500	CA58622	\$13,711,399.96	100.0000%	\$13,711,399.96	1.4076%	\$192,998.29
XS0305574849	CA64405	\$7,542,000.00	100.0000%	\$7,542,000.00	3.6330%	\$274,000.00
XS0324445807	CA64417	\$5,815,495.45	100.0000%	\$5,815,495.45	9.6389%	\$560,547.26
XS0324445807	CA64418	\$5,815,495.45	100.0000%	\$5,815,495.45	3.2943%	\$191,578.97
XS0324446011	CA64369	\$9,029,000.00	100.0000%	\$9,029,000.00	3.3559%	\$303,000.00
XS0324872893	CA64393	\$11,382,647.39	100.0000%	\$11,382,647.39	5.6975%	\$648,531.71
XS0324872976	CA64416	\$9,142,000.00	100.0000%	\$9,142,000.00	2.2971%	\$210,000.00
XS0334814547	CA64409	\$1,580,883.83	100.0000%	\$1,580,883.83	4.3088%	\$68,116.69
XS0334815437	CA64412	\$1,114,000.00	100.0000%	\$1,114,000.00	17.9533%	\$200,000.00
XS0336931331	CA64415	\$6,952,000.00	100.0000%	\$6,952,000.00	3.5386%	\$246,000.00
XS0336943427	CA71023	\$4,132,436.01	100.0000%	\$4,132,436.01	0.8242%	\$34,058.93
XS0338483588	CA64407	\$3,701,027.85	100.0000%	\$3,701,027.85	5.5215%	\$204,351.23
XS0344460752	CA64413	\$3,990,000.00	100.0000%	\$3,990,000.00	5.0125%	\$200,000.00
XS0348974337	CA64391	\$3,876,000.00	100.0000%	\$3,876,000.00	2.9928%	\$116,000.00
XS0348974337	CA64392	\$3,876,000.00	100.0000%	\$3,876,000.00	10.3199%	\$400,000.00
XS0348974410	CA64390	\$4,424,771.80	100.0000%	\$4,424,771.80	3.7203%	\$164,616.65
XS0350982830	CA64394	\$1,637,660.06	100.0000%	\$1,637,660.06	9.1954%	\$150,589.43

A	B	C	D	E	F	G
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XS0359895876	CA64420	\$3,530,735.16	100.0000%	\$3,530,735.16	2.4919%	\$87,983.58
XS0359896098	CA64424	\$3,080,000.00	100.0000%	\$3,080,000.00	0.9091%	\$28,000.00
<b>Aggregate Proposed Allowed Claim Amount:</b>						<b>\$6,714,105.73</b>
<b>Claim Amount, as filed (portion based on Structured Security only):</b>						<b>\$6,725,832.90</b>

<sup>2</sup> Calculated in accordance with the Structured Securities Valuation Methodologies.

UNITED STATES BANKRUPTCY COURT  
SOUTHERN DISTRICT OF NEW YORK

In re : Chapter 11 Case No.  
**LEHMAN BROTHERS HOLDINGS INC., et al.** : 08-13555 (JMP)  
Debtors. : (Jointly Administered)

X  
LBH LPSNTC 08-24-11 (MERGE2,TXNUM2) - 25,096 4000123870 BAR(23) MAIL ID \*\*\* 000051184775 \*\*\* \*\*\* BSIUSE: 25096  
BAUPOST GROUP SECURITIES, L.L.C.  
TRANSFEROR: CITIGROUP GLOBAL MARKETS INC.  
C/O ROPES & GRAY LLP  
ATTN: ADAM REISS  
1211 AVENUE OF THE AMERICAS  
NEW YORK, NY 10036-8704

**THIS IS A NOTICE REGARDING YOUR CLAIM(S). YOU MUST READ IT  
AND TAKE ACTION IF YOU DISAGREE WITH THE PROPOSED ALLOWED CLAIM AMOUNT.**

**CORRECTED NOTICE OF PROPOSED ALLOWED CLAIM AMOUNT**

Creditor Name and Address:	Claim Number	Proposed Allowed Claim Amount
BAUPOST GROUP SECURITIES, L.L.C. TRANSFEROR: CITIGROUP GLOBAL MARKETS INC. C/O ROPES & GRAY LLP ATTN: ADAM REISS 1211 AVENUE OF THE AMERICAS NEW YORK, NY 10036-8704	55396.02	\$152,903,176.43

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<sup>1</sup> A list of the Debtors, along with the last four digits of each Debtor’s federal tax identification number, is available on the Debtors’ website at <http://www.lehman-docket.com>.

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DATED: August 26, 2011  
New York, New York

Exhibit AClaim # 55396.02  
BAUPOST GROUP SECURITIES, L.L.C.Calculation of Proposed Allowed Claim Amount

A	B	C	D	E	F	G
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XS0195333447	CA64370	\$6,390,233.29	100.0000%	\$6,390,233.29	85.2987%	\$5,450,784.79
XS0195333520	CA64411	\$7,572,000.00	98.3492%	\$7,447,000.00	68.3497%	\$5,090,000.00
XS0195333793	CA64423	\$9,482,464.76	100.0000%	\$9,482,464.76	62.8854%	\$5,963,082.74
XS0195333876	CA58623	\$10,380,000.00	99.6050%	\$10,339,000.00	49.4729%	\$5,115,000.00
XS0286128771	CA64410	\$501,000.00	100.0000%	\$501,000.00	100.0000%	\$501,000.00
XS0286129159	CA64419	\$2,034,997.68	100.0000%	\$2,034,997.68	88.8424%	\$1,807,941.13
XS0299083468	CA64425	\$10,412,000.00	100.0000%	\$10,412,000.00	91.0872%	\$9,484,000.00
XS0299085323	CA64426	\$10,671,675.40	100.0000%	\$10,671,675.40	94.2021%	\$10,052,945.28
XS0304080558	CA64427	\$11,202,420.96	100.0000%	\$11,202,420.96	94.1981%	\$10,552,470.32
XS0304080715	CA64421	\$9,610,000.00	100.0000%	\$9,610,000.00	95.1925%	\$9,148,000.00
XS0305574500	CA58622	\$13,711,399.96	100.0000%	\$13,711,399.96	96.6156%	\$13,247,352.47
XS0305574849	CA64405	\$7,542,000.00	100.0000%	\$7,542,000.00	88.4911%	\$6,674,000.00
XS0324445807	CA64418	\$5,815,495.45	100.0000%	\$5,815,495.45	79.2582%	\$4,609,255.37
XS0324446011	CA64369	\$9,029,000.00	100.0000%	\$9,029,000.00	64.2928%	\$5,805,000.00
XS0324872893	CA64393	\$11,382,647.39	100.0000%	\$11,382,647.39	81.7728%	\$9,307,914.38
XS0324872976	CA64416	\$9,142,000.00	100.0000%	\$9,142,000.00	92.3212%	\$8,440,000.00
XS0329801715	CA64406	\$669,000.00	100.0000%	\$669,000.00	88.0419%	\$589,000.00
XS0329801806	CA64408	\$1,214,754.54	100.0000%	\$1,214,754.54	90.6542%	\$1,101,226.08
XS0334814547	CA64409	\$1,580,883.83	100.0000%	\$1,580,883.83	95.6912%	\$1,512,767.13
XS0334815437	CA64412	\$1,114,000.00	100.0000%	\$1,114,000.00	82.0467%	\$914,000.00
XS0336931331	CA64415	\$6,952,000.00	100.0000%	\$6,952,000.00	84.2348%	\$5,856,000.00
XS0336943427	CA71023	\$4,132,436.01	100.0000%	\$4,132,436.01	98.9698%	\$4,089,862.44
XS0338483588	CA64407	\$3,701,027.85	100.0000%	\$3,701,027.85	76.9172%	\$2,846,726.18
XS0338483828	CA64395	\$3,066,000.00	100.0000%	\$3,066,000.00	96.0861%	\$2,946,000.00
XS0344460323	CA64414	\$3,292,325.39	100.0000%	\$3,292,325.39	92.7586%	\$3,053,915.62
XS0344460752	CA64413	\$3,990,000.00	100.0000%	\$3,990,000.00	79.0977%	\$3,156,000.00

A	B	C	D	E	F	G
Structured Security, by ISIN	Blocking Number	Maximum Allowable Amount <sup>2</sup>	Percentage of Notional Amount for which Blocking Numbers were Issued by Clearing Agencies	Aggregate Amount Distributable to Claims Based on Relevant ISIN (Equals the Product of C x D with slight differences due to rounding)	Claimant's Percentage of Notional Amount for Which Blocking Numbers were Issued by Clearing Agencies	PROPOSED ALLOWED CLAIM AMOUNT (Equals the Product of E x F with slight differences due to rounding)
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XS0348974410	CA64390	\$4,424,771.80	100.0000%	\$4,424,771.80	95.8948%	\$4,243,125.87
XS0350980206	CA64389	\$1,222,829.51	100.0000%	\$1,222,829.51	75.9140%	\$928,298.53
XS0350982830	CA64394	\$1,637,660.06	100.0000%	\$1,637,660.06	44.8851%	\$735,064.66
XS0359895876	CA64420	\$3,530,735.16	100.0000%	\$3,530,735.16	95.1769%	\$3,360,443.44
XS0359896098	CA64424	\$3,080,000.00	100.0000%	\$3,080,000.00	96.1688%	\$2,962,000.00
<b>Aggregate Proposed Allowed Claim Amount:</b>						<b>\$152,903,176.43</b>
<b>Claim Amount, as filed (portion based on Structured Security only):</b>						<b>\$153,080,293.10</b>

<sup>2</sup> Calculated in accordance with the Structured Securities Valuation Methodologies.

RECEIVED

OCT 20 2011

ALFREDO R. PEREZ

Peter Weiss Renate Anna

4, Cité Alex

68 540 Feldkirch / France

Tel.: 03 89 48 87 99

To

Weil Gotshal & Manges

Alfredo R. Perez, Esq. and Mark Bernstein, Esq.

My Claim No 41225

Please take notice I do disagree with  
the proposed allowed claim amount.

I worked hard for earning this money.

My banker proposed Lehman's certificates  
as an investment without risk. Therefore  
I claim the whole amount I invested.

Sincère Salutation

Feldkirch le 17.10.2011

Renate Peter-W.

UNITED STATES BANKRUPTCY COURT  
SOUTHERN DISTRICT OF NEW YORK

In re  
**LEHMAN BROTHERS HOLDINGS INC., et al.,**  
Debtors.

Chapter 11 Case No.  
**08-13555 (JMP)**  
(Jointly Administered)

LBH LPSNTC 08-22-2011 (ADDRESS2,ADRKEYID3) 10668 BAR(23) MAIL ID \*\*\* 000051157909 \*\*\* \*\*\* BSIUSE: 17979  
PETER WEISS, RENATE ANNA  
ARGAUISCHE KANTONALBANK  
ISFS/EBU9  
BAHNHOFSTRASSE 58  
AARAU CH-5001  
SWITZERLAND

**THIS IS A NOTICE REGARDING YOUR CLAIM(S). YOU MUST READ IT AND TAKE ACTION IF YOU DISAGREE WITH THE PROPOSED ALLOWED CLAIM AMOUNT.**

**NOTICE OF PROPOSED ALLOWED CLAIM AMOUNT**

Creditor Name and Address:	Claim Number	Proposed Allowed Claim Amount
PETER WEISS, RENATE ANNA 7, CITE ALEX FELDKIRCH F-68540 FRANCE	41225	\$13,520.39

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Your Response, if any, must contain at a minimum the following: (i) the name of the claimant; (ii) the claim number that is the subject of the Response; (iii) a concise statement setting forth the grounds for such Response; (iv) the address(es) to which LBHI must return any reply to your Response, if different from that presented in the proof of claim; and (v) the name, address, and telephone number of the person (which may be you or your legal representative) possessing ultimate authority to reconcile, settle, or otherwise resolve the claim on your behalf.

**IF YOU DO NOT DELIVER A RESPONSE BY THE RESPONSE DEADLINE, YOU WILL BE DEEMED TO HAVE CONSENTED TO THE PORTION OF YOUR CLAIM BASED ON A STRUCTURED SECURITY BEING ALLOWED FOR PURPOSES OF VOTING AND DISTRIBUTIONS UNDER THE PLAN IN THE PROPOSED ALLOWED CLAIM AMOUNT. THE MOTION DOES NOT HAVE ANY AFFECT ON THE PORTION OF YOUR CLAIM THAT IS NOT BASED ON A STRUCTURED SECURITY.**

**IF YOU SUBMIT A RESPONSE AND THE DEBTORS AND YOU ARE UNABLE TO RESOLVE ANY DISPUTES REGARDING THE PROPOSED ALLOWED CLAIM AMOUNT, THE MOTION WILL BE DEEMED AN OBJECTION TO YOUR CLAIM. THE DEBTORS MAY SEEK TO HAVE SUCH OBJECTION TO YOUR CLAIM RESOLVED EITHER BY THE COURT OR THROUGH THE COURT-APPROVED MEDIATION PROCEDURES.**

CLAIMANTS SHOULD NOT CONTACT THE CLERK OF THE BANKRUPTCY COURT TO DISCUSS THE MERITS OF THEIR CLAIMS.

DATED: August 24, 2011  
New York, New York

Exhibit A

Claim # 41225  
PETER WEISS, RENATE ANNA

Calculation of Proposed Allowed Claim Amount

A	B	C	D	E	F	G
Structured Security, by ISIN	Blocking Number	Maximum Allowable Amount <sup>2</sup>	Percentage of Notional Amount for which Blocking Numbers were Issued by Clearing Agencies	Aggregate Amount Distributable to Claims Based on Relevant ISIN (Equals the Product of C x D with slight differences due to rounding)	Claimant's Percentage of Notional Amount for Which Blocking Numbers were Issued by Clearing Agencies	PROPOSED ALLOWED CLAIM AMOUNT (Equals the Product of E x F with slight differences due to rounding)
CH0027120853	:SEME//2396533 219112509	\$4,732,137.18	100.0000%	\$4,732,137.18	0.2857%	\$13,520.39
Aggregate Proposed Allowed Claim Amount:						\$13,520.39
Claim Amount, as filed (portion based on Structured Security only):						\$16,097.00

<sup>2</sup> Calculated in accordance with the Structured Securities Valuation Methodologies.

Fundación Isla Couto  
Cl. Laxe Nº 11 – 3º D  
36202 Vigo  
Pontevedra

Weil Gotshal & Manges LLP  
767 Fifth Avenue, New York  
New York 10153  
Alfredo R. Perez, Esq. and Mark Bernstein, Esq.

Dear Sirs

We acknowledge receipt of your letter of August 24, 2011 with the Proposed Allowed Claim Amount.

In reply to your letter we want to notify that:

FUNDACIÓN ISLA COUTO with identification number G36680437, does not agree with the proposed allowed claim amount for the claim number 60352. The reason for the disagreement is the low value of claimant's percentage of Notional Amount.

In case of return any reply to this Response, you should do to:

Francisco Xabier Martínez Cobas  
Fundación Isla Couto  
Cl. Laxe Nº 11 - 3ºD  
36.202 Vigo

Yours faithfully,

FUNDACIÓN ISLA COUTO

October 14, 2011 Vigo

UNITED STATES BANKRUPTCY COURT  
SOUTHERN DISTRICT OF NEW YORK

In re : Chapter 11 Case No.  
LEHMAN BROTHERS HOLDINGS INC., et al. : 08-13555 (JMP)  
Debtors. : (Jointly Administered)

LBH LPSNTC 08-22-2011 (ADDRESS2,ADRKEYID3) 14121 BAR(23) MAIL ID \*\*\* 000051160176 \*\*\* \*\*\* BSTUSE: 19957  
FUNDACION ISLA COUTO  
CLIFFORD CHANCE US LLP  
ATTN: JENNIFER C. DEMARCO, ESQ.  
DAVID A. SULLIVAN, ESQ.  
31 WEST 52ND STREET  
NEW YORK, NY 10019

**THIS IS A NOTICE REGARDING YOUR CLAIM(S). YOU MUST READ IT  
AND TAKE ACTION IF YOU DISAGREE WITH THE PROPOSED ALLOWED CLAIM AMOUNT.**

**NOTICE OF PROPOSED ALLOWED CLAIM AMOUNT**

Creditor Name and Address:	Claim Number	Proposed Allowed Claim Amount
FUNDACION ISLA COUTO ATTN: MR. LUIS PINEIRO SANTOS GARCIA BARBON, 1-7 A VIGO 36201 SPAIN	60352	\$14,677.20

PLEASE TAKE NOTICE that, on August 10, 2011, the United States Bankruptcy Court for the Southern District of New York (the “Bankruptcy Court”) entered the *Order Approving the Procedures for Determining the Allowed Amount of Claims Filed Based on Structured Securities Issued or Guaranteed by Lehman Brothers Holdings Inc.* [Docket No. 19120] (the “Order”) which provides for procedures for the determination of the allowed amount of the portion of the claim referenced above (the “Claim”) that is based on a structured security for purposes of voting and distributions under the debtors’ (the “Debtors”)<sup>1</sup> proposed chapter 11 plan (the “Plan”) in the above-referenced case.

Pursuant to the procedures approved in the Order, Lehman Brothers Holdings Inc. (“LBHI”) proposes that the allowed amount of the portion of the Claim that is based on a structured security shall be the amount set forth above under the heading “PROPOSED ALLOWED CLAIM AMOUNT.” The Debtors calculated the Proposed Allowed Claim Amount in accordance with the Structured Securities Valuation Methodologies, a copy of which is available for review on [www.lehman-docket.com](http://www.lehman-docket.com), and is also attached to the motion [Docket No. 18127] (the “Motion”) related to the Order. A detailed calculation of the Proposed Allowed Claim Amount in accordance with the Structured Securities Valuation Methodologies is included on Exhibit A annexed hereto. The Proposed Allowed Claim Amount does not have any affect on the portion of your claim that is not based on a structured security.

The Official Committee of Unsecured Creditors of LBHI and its affiliated debtors filed a statement relating to the Motion. The *Statement of Official Committee of Unsecured Creditors In Response to*

<sup>1</sup> A list of the Debtors, along with the last four digits of each Debtor’s federal tax identification number, is available on the Debtors’ website at <http://www.lehman-docket.com>.

*Debtors' Amended Motion Pursuant to Sections 105(a) and 502(b) of the Bankruptcy Code and Bankruptcy Rule 9019 for Approval of Procedures For Determining the Allowed Amount of Claims Filed Based on Structured Securities Issued or Guaranteed by Lehman Brothers Holdings Inc, [Docket No. 19042] is available at [www.lehman-docket.com](http://www.lehman-docket.com) on the "Case Information" page.*

If you do NOT dispute or disagree with the Proposed Allowed Claim Amount for your Claim, then you do NOT need to file a written response and your claim will be allowed in such amount for the purposes of voting and distributions under the Plan.

**If you DO dispute or disagree with the Proposed Allowed Claim Amount for your Claim, then you MUST deliver a written response (a "Response") so that such Response is actually received no later than 4:00 p.m. October 25, 2011 (the "Response Deadline") by (i) Lehman Brothers Holdings Inc., 1271 Avenue of the Americas, New York, NY 10020 (Attn: Holly Clack and Tina Pederson), (ii) Weil Gotshal & Manges LLP, 767 Fifth Avenue, New York, New York 10153 (Attn: Alfredo R. Perez, Esq. and Mark Bernstein, Esq.) and (iii) Milbank, Tweed, Hadley and McCloy LLP, 1 Chase Manhattan Plaza, New York, New York 10005 (Attn: Evan R. Fleck, Esq. and Matthew Brod, Esq.).**

Your Response, if any, must contain at a minimum the following: (i) the name of the claimant; (ii) the claim number that is the subject of the Response; (iii) a concise statement setting forth the grounds for such Response; (iv) the address(es) to which LBHI must return any reply to your Response, if different from that presented in the proof of claim; and (v) the name, address, and telephone number of the person (which may be you or your legal representative) possessing ultimate authority to reconcile, settle, or otherwise resolve the claim on your behalf.

**IF YOU DO NOT DELIVER A RESPONSE BY THE RESPONSE DEADLINE, YOU WILL BE DEEMED TO HAVE CONSENTED TO THE PORTION OF YOUR CLAIM BASED ON A STRUCTURED SECURITY BEING ALLOWED FOR PURPOSES OF VOTING AND DISTRIBUTIONS UNDER THE PLAN IN THE PROPOSED ALLOWED CLAIM AMOUNT. THE MOTION DOES NOT HAVE ANY AFFECT ON THE PORTION OF YOUR CLAIM THAT IS NOT BASED ON A STRUCTURED SECURITY.**

**IF YOU SUBMIT A RESPONSE AND THE DEBTORS AND YOU ARE UNABLE TO RESOLVE ANY DISPUTES REGARDING THE PROPOSED ALLOWED CLAIM AMOUNT, THE MOTION WILL BE DEEMED AN OBJECTION TO YOUR CLAIM. THE DEBTORS MAY SEEK TO HAVE SUCH OBJECTION TO YOUR CLAIM RESOLVED EITHER BY THE COURT OR THROUGH THE COURT-APPROVED MEDIATION PROCEDURES.**

CLAIMANTS SHOULD NOT CONTACT THE CLERK OF THE BANKRUPTCY COURT TO DISCUSS THE MERITS OF THEIR CLAIMS.

DATED: August 24, 2011  
New York, New York

Exhibit A

Claim # 60352  
FUNDACION ISLA COUTO

Calculation of Proposed Allowed Claim Amount

A	B	C	D	E	F	G
Structured Security, by ISIN	Blocking Number	Maximum Allowable Amount <sup>2</sup>	Percentage of Notional Amount for which Blocking Numbers were Issued by Clearing Agencies	Aggregate Amount Distributable to Claims Based on Relevant ISIN (Equals the Product of C x D with slight differences due to rounding)	Claimant's Percentage of Notional Amount for Which Blocking Numbers were Issued by Clearing Agencies	<b>PROPOSED ALLOWED CLAIM AMOUNT</b> (Equals the Product of E x F with slight differences due to rounding)
XS0210433206	6060311	\$139,443,669.17	92.4932%	\$128,975,890.49	0.0114%	\$14,677.20
<b>Aggregate Proposed Allowed Claim Amount:</b>						\$14,677.20
<b>Claim Amount, as filed (portion based on Structured Security only):</b>						\$14,662.99

<sup>2</sup> Calculated in accordance with the Structured Securities Valuation Methodologies.

UNITED STATES BANKRUPTCY COURT  
SOUTHERN DISTRICT OF NEW YORK

In re : Chapter 11 Case No.  
LEHMAN BROTHERS HOLDINGS INC., *et al.* : 08-13555 (JMP)  
Debtors. : (Jointly Administered)

LBH LPSNTC 08-22-2011 (MERGE2,TXNUM2) 4000107417 BAR(23) MAIL ID \*\*\* 000051156242 \*\*\* \*\*\* BSIUSE: 16430  
FUNDACION ISLA COUTO  
ATTN: MR. LUIS PINEIRO SANTOS  
GARCIA BARBON, 1-7 A  
VIGO 36201  
SPAIN

**THIS IS A NOTICE REGARDING YOUR CLAIM(S). YOU MUST READ IT  
AND TAKE ACTION IF YOU DISAGREE WITH THE PROPOSED ALLOWED CLAIM AMOUNT.**

**NOTICE OF PROPOSED ALLOWED CLAIM AMOUNT**

Creditor Name and Address:	Claim Number	Proposed Allowed Claim Amount
FUNDACION ISLA COUTO ATTN: MR. LUIS PINEIRO SANTOS GARCIA BARBON, 1-7 A VIGO 36201 SPAIN	60352	\$14,677.20

PLEASE TAKE NOTICE that, on August 10, 2011, the United States Bankruptcy Court for the Southern District of New York (the “Bankruptcy Court”) entered the *Order Approving the Procedures for Determining the Allowed Amount of Claims Filed Based on Structured Securities Issued or Guaranteed by Lehman Brothers Holdings Inc.* [Docket No. 19120] (the “Order”) which provides for procedures for the determination of the allowed amount of the portion of the claim referenced above (the “Claim”) that is based on a structured security for purposes of voting and distributions under the debtors’ (the “Debtors”)<sup>1</sup> proposed chapter 11 plan (the “Plan”) in the above-referenced case.

Pursuant to the procedures approved in the Order, Lehman Brothers Holdings Inc. (“LBHI”) proposes that the allowed amount of the portion of the Claim that is based on a structured security shall be the amount set forth above under the heading “PROPOSED ALLOWED CLAIM AMOUNT.” The Debtors calculated the Proposed Allowed Claim Amount in accordance with the Structured Securities Valuation Methodologies, a copy of which is available for review on [www.lehman-docket.com](http://www.lehman-docket.com), and is also attached to the motion [Docket No. 18127] (the “Motion”) related to the Order. A detailed calculation of the Proposed Allowed Claim Amount in accordance with the Structured Securities Valuation Methodologies is included on Exhibit A annexed hereto. The Proposed Allowed Claim Amount does not have any affect on the portion of your claim that is not based on a structured security.

The Official Committee of Unsecured Creditors of LBHI and its affiliated debtors filed a statement relating to the Motion. The *Statement of Official Committee of Unsecured Creditors In Response to*

<sup>1</sup> A list of the Debtors, along with the last four digits of each Debtor’s federal tax identification number, is available on the Debtors’ website at <http://www.lehman-docket.com>.

*Debtors' Amended Motion Pursuant to Sections 105(a) and 502(b) of the Bankruptcy Code and Bankruptcy Rule 9019 for Approval of Procedures For Determining the Allowed Amount of Claims Filed Based on Structured Securities Issued or Guaranteed by Lehman Brothers Holdings Inc, [Docket No. 19042] is available at [www.lehman-docket.com](http://www.lehman-docket.com) on the "Case Information" page.*

If you do NOT dispute or disagree with the Proposed Allowed Claim Amount for your Claim, then you do NOT need to file a written response and your claim will be allowed in such amount for the purposes of voting and distributions under the Plan.

**If you DO dispute or disagree with the Proposed Allowed Claim Amount for your Claim, then you MUST deliver a written response (a "Response") so that such Response is actually received no later than 4:00 p.m. October 25, 2011 (the "Response Deadline") by (i) Lehman Brothers Holdings Inc., 1271 Avenue of the Americas, New York, NY 10020 (Attn: Holly Clack and Tina Pederson), (ii) Weil Gotshal & Manges LLP, 767 Fifth Avenue, New York, New York 10153 (Attn: Alfredo R. Perez, Esq. and Mark Bernstein, Esq.) and (iii) Milbank, Tweed, Hadley and McCloy LLP, 1 Chase Manhattan Plaza, New York, New York 10005 (Attn: Evan R. Fleck, Esq. and Matthew Brod, Esq.).**

Your Response, if any, must contain at a minimum the following: (i) the name of the claimant; (ii) the claim number that is the subject of the Response; (iii) a concise statement setting forth the grounds for such Response; (iv) the address(es) to which LBHI must return any reply to your Response, if different from that presented in the proof of claim; and (v) the name, address, and telephone number of the person (which may be you or your legal representative) possessing ultimate authority to reconcile, settle, or otherwise resolve the claim on your behalf.

**IF YOU DO NOT DELIVER A RESPONSE BY THE RESPONSE DEADLINE, YOU WILL BE DEEMED TO HAVE CONSENTED TO THE PORTION OF YOUR CLAIM BASED ON A STRUCTURED SECURITY BEING ALLOWED FOR PURPOSES OF VOTING AND DISTRIBUTIONS UNDER THE PLAN IN THE PROPOSED ALLOWED CLAIM AMOUNT. THE MOTION DOES NOT HAVE ANY AFFECT ON THE PORTION OF YOUR CLAIM THAT IS NOT BASED ON A STRUCTURED SECURITY.**

**IF YOU SUBMIT A RESPONSE AND THE DEBTORS AND YOU ARE UNABLE TO RESOLVE ANY DISPUTES REGARDING THE PROPOSED ALLOWED CLAIM AMOUNT, THE MOTION WILL BE DEEMED AN OBJECTION TO YOUR CLAIM. THE DEBTORS MAY SEEK TO HAVE SUCH OBJECTION TO YOUR CLAIM RESOLVED EITHER BY THE COURT OR THROUGH THE COURT-APPROVED MEDIATION PROCEDURES.**

CLAIMANTS SHOULD NOT CONTACT THE CLERK OF THE BANKRUPTCY COURT TO DISCUSS THE MERITS OF THEIR CLAIMS.

DATED: August 24, 2011  
New York, New York

Exhibit A

Claim # 60352  
FUNDACION ISLA COUTO

Calculation of Proposed Allowed Claim Amount

A	B	C	D	E	F	G
Structured Security, by ISIN	Blocking Number	Maximum Allowable Amount <sup>2</sup>	Percentage of Notional Amount for which Blocking Numbers were Issued by Clearing Agencies	Aggregate Amount Distributable to Claims Based on Relevant ISIN (Equals the Product of C x D with slight differences due to rounding)	Claimant's Percentage of Notional Amount for Which Blocking Numbers were Issued by Clearing Agencies	<b>PROPOSED ALLOWED CLAIM AMOUNT</b> (Equals the Product of E x F with slight differences due to rounding)
XS0210433206	6060311	\$139,443,669.17	92.4932%	\$128,975,890.49	0.0114%	\$14,677.20
<b>Aggregate Proposed Allowed Claim Amount:</b>						\$14,677.20
<b>Claim Amount, as filed (portion based on Structured Security only):</b>						\$14,662.99

<sup>2</sup> Calculated in accordance with the Structured Securities Valuation Methodologies.

UNITED STATES BANKRUPTCY COURT  
SOUTHERN DISTRICT OF NEW YORK

-----  
**In re** : **Chapter 11 Case No.**  
**LEHMAN BROTHERS HOLDINGS INC., et al.,** : **08-13555 (JMP)**  
**Debtors.** : **(Jointly Administered)**  
-----**x Ref. Docket No. 30909**

**AFFIDAVIT OF SERVICE**

STATE OF NEW YORK )  
 ) ss.:  
COUNTY OF NEW YORK )

PETE CARIS, being duly sworn, deposes and says:

1. I am employed as a Noticing Coordinator by Epiq Bankruptcy Solutions, LLC, located at 757 Third Avenue, New York, New York 10017. I am over the age of eighteen years and am not a party to the above-captioned action.
2. I caused to be served:
  - a. the "Notice of Scheduling of Merits Hearing with Respect to Proofs of Claim Number 55396, 41225, and 60352," dated September 13, 2012 [Docket No. 30909], (the "Notice"), and
  - b. a personalized version of the "Notice of Scheduling of Merits Hearing with Respect to Proofs of Claim Number 55396, 41225, and 60352," related to Docket No. 30909, dated September 13, 2012, a sample of which is annexed hereto as Exhibit A, (the "Personalized Notice"),

by causing true and correct copies of the:

- i. Notice, to be delivered via electronic mail to those parties listed on the annexed Exhibit B, on September 13, 2012,
- ii. Notice, to be enclosed securely in separate postage pre-paid envelopes and delivered via overnight mail to those parties listed on the annexed Exhibit C, on September 13, 2012,
- iii. Personalized Notice, to be enclosed securely in separate postage pre-paid envelopes and delivered via overnight mail to those parties listed on the annexed Exhibit D, on September 13, 2012, and

- iv. Personalized Notice, to be enclosed securely in separate postage pre-paid envelopes and delivered via overnight mail to those parties listed on the annexed Exhibit E, on September 14, 2012.
3. All envelopes utilized in the service of the foregoing contained the following legend: "LEGAL DOCUMENTS ENCLOSED. PLEASE DIRECT TO THE ATTENTION OF ADDRESSEE, PRESIDENT OR LEGAL DEPARTMENT."

/s/ Pete Caris  
Pete Caris

Sworn to before me this  
14<sup>th</sup> day of September, 2012  
/s/ Cassandra Murray  
Notary Public, State of New York  
No. 01MU6220179  
Qualified in the County of Queens  
Commission Expires April 12, 2014

## **EXHIBIT A**

**Weil, Gotshal & Manges LLP**

767 Fifth Avenue  
New York, NY 10153-0119  
+1 212 310 8000 tel  
+1 212 310 8007 fax

**Adam M. Lavine**  
+1 (212) 310-8290  
adam.lavine@weil.com

BY MAIL

September 12, 2012

Peter Weiss, Renate Anna  
7, Cite Alex  
Feldkirch F-68540  
France

**Re: Lehman Brothers Holdings Inc.; Claims Litigation Schedule for Claim 41225**

Dear Peter Weiss, Renate Anna:

Enclosed with this letter is the Notice of Merits Hearing establishing **October 31, 2012 at 10:00 a.m. (Prevailing Eastern Time)** as the hearing date for claim number 41225. In accordance with the *Order Pursuant to Section 105(a) and 502(b) of the Bankruptcy Code and Bankruptcy Rule 9019 Approving Procedures for the Determination of the Allowed Amount of Claims Filed Based on Structured Securities Issued or Guaranteed by Lehman Brothers Holdings Inc.* [ECF No. 19120], Lehman Brothers Holdings Inc. (the “Plan Administrator”) will seek to have claim number 41225 reduced to the Proposed Allowed Claim Amount at the Merits Hearing on October 31, 2012.

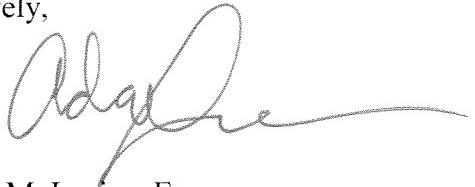
In accordance with paragraph 4(c) of the *Order Pursuant to Section 105 of the Bankruptcy Code, Bankruptcy Rule 9014, and General Order M-390 Authorizing the Debtors to Implement Claims Hearing Procedures and Alternative Dispute Resolution Procedures for Claims Against Debtors* [Docket No. 8474] (the “Claims Litigation Order”), the Plan Administrator would like to schedule a meeting with you, which may be held by telephone. The purpose of the meeting is to mutually agree on a discovery, briefing, and litigation schedule for the Merits Hearing in connection with your dispute of the Proposed Allowed Claim Amount for claim number 41225.

Peter Weiss, Renate Anna  
September 12, 2012  
Page 2

**Weil, Gotshal & Manges LLP**

**To schedule your meeting, please contact me by telephone at +1 (212) 310-8290 or by email at adam.lavine@weil.com.**

Sincerely,



Adam M. Lavine, Esq.

WEIL, GOTSHAL & MANGES LLP  
767 Fifth Avenue  
New York, New York 10153  
Telephone: (212) 310-8000  
Facsimile: (212) 310-8007  
Alfredo R. Perez

Attorneys for Lehman Brothers Holdings Inc.  
and Certain of Its Affiliates

**UNITED STATES BANKRUPTCY COURT  
SOUTHERN DISTRICT OF NEW YORK**

-----x  
In re : Chapter 11 Case No.  
LEHMAN BROTHERS HOLDINGS INC., et al., : 08-13555 (JMP)  
Debtors. : (Jointly Administered)  
: :  
-----x

**NOTICE OF SCHEDULING OF MERITS HEARING  
WITH RESPECT TO PROOFS OF CLAIM NUMBER 55396, 41225, AND 60352**

**PLEASE TAKE NOTICE** that pursuant to the *Order Pursuant to Section 105(a)*  
*and 502(b) of the Bankruptcy Code and Bankruptcy Rule 9019 Approving Procedures for the*  
*Determination of the Allowed Amount of Claims Filed Based on Structured Securities Issued or*  
*Guaranteed by Lehman Brothers Holdings Inc.* [ECF No. 19120] (the “Structured Securities  
Valuation Procedures Order”), Lehman Brothers Holdings Inc. (“LBHI”) provided notices of the  
Proposed Allowed Claim Amounts (as such term is defined in the Structured Securities  
Valuation Procedures Order) to the claimants listed on Exhibit A attached hereto (the  
“Claimants”) holding proofs of claim number 55396, 41225, and 60352 (the “Proofs of Claim”).  
Claimants disputed the Proposed Allowed Claim Amounts and submitted responses to LBHI.  
LBHI, as Plan Administrator under the Modified Third Amended Joint Chapter 11 Plan of

Lehman Brothers Holdings Inc. and Its Affiliated Debtors (the “Plan”),<sup>1</sup> has been unable to resolve with Claimants certain disputes regarding the Proposed Allowed Claim Amounts. In accordance with the Structured Securities Valuation Procedures Order, the motion seeking approval of the Structured Securities Valuation Procedures Order is deemed an objection to the Proofs of Claim.<sup>2</sup>

**PLEASE TAKE FURTHER NOTICE** that on **October 31, 2012, at 10:00 a.m. (Prevailing Eastern Time)**, in accordance with the Structured Securities Valuation Procedures Order, a copy of which is attached hereto as Exhibit B, the Bankruptcy Court for the Southern District of New York (the “Bankruptcy Court”) will commence a Merits Hearing (as defined in the Structured Securities Valuation Procedures Order) for the purposes of holding an evidentiary hearing on the merits of the Proofs of Claim. The rules and procedures applicable to such Merits Hearing will be set forth in any scheduling order issued by the Bankruptcy Court in connection therewith.

**PLEASE TAKE FURTHER NOTICE** that the Plan Administrator may further adjourn the Merits Hearing at any time by providing notice to the Bankruptcy Court and the Claimants.

---

<sup>1</sup> Capitalized terms used but not otherwise defined herein shall have the meanings ascribed to such terms in the Plan.

<sup>2</sup> The motion shall be deemed an objection to claim number 55396 solely to the extent that such claim relates to the securities identified by the following International Securities Identification Numbers: XS0336943427 and XS0324445807.

**PLEASE TAKE FURTHER NOTICE** that Claimants are required to attend the Merits Hearing, and failure to appear may result in relief being granted or denied upon default.

Dated: September 13, 2012  
New York, New York

/s/ Alfredo R. Perez  
Alfredo R. Perez

WEIL, GOTSHAL & MANGES LLP  
767 Fifth Avenue  
New York, New York 10153  
Telephone: (212) 310-8000  
Facsimile: (212) 310-8007

Attorneys for Lehman Brothers Holdings Inc.  
and Certain of its Affiliates

**Exhibit A**

**Claims for Which a Merits Hearing Has Been Scheduled for October 31, 2012:**

Claimant Name	Claim Number	Relevant ISIN Number	Proposed Allowed Claim Amount For Relevant ISIN
PETER WEISS, RENATE ANNA	41225	CH0027120853	\$13,520.39
FUNDACION ISLA CUOTO	60352	XS0210433206	\$14,677.20
AGGELIKI BARTZI (BENEFICIAL HOLDER)	55396*	XS0336943427	\$34,058.93
CHRISTOS KONSTAS (BENEFICIAL HOLDER)	55396*	XS0324445807	\$560,547.26

---

\* The Plan Administrator has scheduled a Merits Hearing with respect to claim number 55396 solely to the extent that such claim relates to the securities identified by the following International Securities Identification Numbers: XS0336943427 and XS0324445807.

**Exhibit B**

UNITED STATES BANKRUPTCY COURT  
SOUTHERN DISTRICT OF NEW YORK

-----x  
**In re** : **Chapter 11 Case No.**  
**LEHMAN BROTHERS HOLDINGS INC., et al.** : **08-13555 (JMP)**  
**Debtors.** : **(Jointly Administered)**  
:  
:  
-----x

**ORDER PURSUANT TO SECTIONS 105(a) AND 502(b) OF THE  
BANKRUPTCY CODE AND BANKRUPTCY RULE 9019 APPROVING  
PROCEDURES FOR THE DETERMINATION OF THE ALLOWED  
AMOUNT OF CLAIMS FILED BASED ON STRUCTURED SECURITIES  
ISSUED OR GUARANTEED BY LEHMAN BROTHERS HOLDINGS INC.**

Upon the motion, dated June 29, 2011 (the “Motion”), of Lehman Brothers Holdings Inc. (“LBHI”) and its affiliated debtors in the above-referenced chapter 11 cases, as debtors and debtors-in-possession (collectively, the “Debtors” and, together with their non-debtor affiliates, “Lehman”) pursuant to sections 105(a) and 502(b) of the Bankruptcy Code and Bankruptcy Rule 9019, for approval of procedures determining the allowed amount of claims filed based on Structured Securities<sup>1</sup> issued or guaranteed by LBHI , all as more fully described in the Motion; and the Court having jurisdiction to consider the Motion and the relief requested therein in accordance with 28 U.S.C. §§ 157 and 1334 and the Standing Order M-61 Referring to Bankruptcy Judges for the Southern District of New York Any and All Proceedings Under Title 11, dated July 10, 1984 (Ward, Acting C.J.); and consideration of the Motion and the relief

---

<sup>1</sup> Capitalized terms used but not defined herein shall have the meanings ascribed to such terms in the Motion.

requested therein being a core proceeding pursuant to 28 U.S.C. § 157(b); and venue being proper before this Court pursuant to 28 U.S.C. §§ 1408 and 1409; and due and proper notice of the Motion having been provided to (i) the U.S. Trustee; (ii) the attorneys for the Creditors' Committee; (iii) the Securities and Exchange Commission; (iv) the Internal Revenue Service; (v) the United States Attorney for the Southern District of New York; and (vi) all other parties entitled to notice in accordance with the procedures set forth in the second amended order entered on June 17, 2010 governing case management and administrative procedures for these cases [Docket No. 9635]; and a hearing (the "Hearing") having been held on August 9, 2011 to consider the relief requested in the Motion; and it being represented that the relief sought in the Motion is in the best interests of LBHI, its estate and creditors, and all parties in interest and that the legal and factual bases set forth in the Motion establish just cause for the relief granted herein; and after due deliberation and sufficient cause appearing therefor, it is

ORDERED that the Motion is granted to the extent set forth herein; and it is further

ORDERED that, pursuant to sections 105(a) and 502(b) of the Bankruptcy Code and Bankruptcy Rule 9019, the following procedures (the "Structured Securities Claim Determination Procedures") are approved for the determination of the allowed amount of the portion of the Structured Securities Claims included on Exhibit 1 attached hereto (the "Structured Securities Claims") that are based on Structured Securities for the purposes of voting and distributions under the Debtors' Plan (as such may be amended, modified or supplemented) (the "Plan"):

- (a) Notice of Proposed Allowed Claim Amount: On or prior to August 15, 2011, the Debtors shall publish on [www.lehman-docket.com](http://www.lehman-docket.com) a list of each Structured Security Claim and the corresponding the Proposed Allowed Claim Amount calculated using the Structured Securities Valuation Methodology and a copy of the statement of the Creditors' Committee in response to the Motion (the "Creditors' Committee Statement"). In addition, on or prior to August 24, 2011, the Debtors shall send to each holder of a Structured Securities Claim included on the official claims register ("Claims Register") on August 1, 2011 a notice substantially in the form annexed as Exhibit D to the Motion (the "Notice of Proposed Allowed Claim Amount"), which shall include a reference to a copy of the Creditors' Committee Statement located on the Debtors' website, by overnight mail delivery, fax or email (where available) to each Claimant (and any known attorneys for such Claimant that have appeared in these cases) at the address set forth on the Proof of Claim or relevant claim transfer notice, as applicable.
- (b) Claimant's Response to Proposed Allowed Claim Amount: If any holder of a Structured Securities Claim disputes the Proposed Allowed Claim Amount, then such holder must deliver a written response (a "Response"), so that such Response is actually received no later than 60 days after the delivery of the Notice of Proposed Allowed Claim Amount (the "Response Deadline") to LBHI at 1271 Avenue of the Americas, New York, NY 10020 (Attn: Holly Clack and Tina Pederson), with copies to Weil, Gotshal & Manges LLP, 767 Fifth Avenue, New York, New York, 10153 (Attn: Alfredo R. Perez, Esq. and Mark Bernstein, Esq.) and Milbank, Tweed, Hadley & McCloy LLP, 1 Chase Manhattan Plaza, New York, New York 10005 (Attn: Evan R. Fleck, Esq. and Matthew Brod, Esq.); *provided* that the Debtors may in their reasonable discretion extend such Response Deadline with respect to any Structured Securities Claims. Any such Response must specify the grounds for such dispute. Notwithstanding the foregoing, to the extent any Claimant makes a reasonable request for information from the Debtors as to the claim filed by the Claimant, the Debtors agree to continue as they have been doing, to respond to such requests in good faith.
- (c) Claim Allowance. To the extent that any Claimant does not timely deliver a Response as set forth above on or prior to the Response Deadline, (1) such Claimant will be deemed to have consented to the Proposed Allowed Claim Amount for the portion of their claim based on Structured Securities for purposes of voting and

distributions under the Plan and (2) Epiq Bankruptcy Solutions, LLC, as the Court-appointed claims agent (the “Claims Agent”) shall be authorized to modify the Claims Register to reflect the Proposed Allowed Claim Amount and to reflect that for the portion of their claim based on Structured Securities such claim is deemed allowed in such amount for the purposes of voting and distributions under the Plan.

- (d) Claims ADR. If the Debtors and a Claimant are unable to consensually resolve any timely delivered Response, the Motion shall be deemed to be an objection to such claim and the claim shall be deemed to be a “Contested Claim” as such term is defined in the *Order Pursuant to Section 105 of the Bankruptcy Code, Bankruptcy Rule 9014, and General Order M-390 Authorizing the Debtors to Implement Claims Hearing Procedures and Alternative Dispute Resolution Procedures For Claims Against Debtors* [Docket No. 8474] (the “Claims ADR Order”), and the Debtors may commence the ADR Procedures or schedule a Merits Hearing (as such terms are defined in the Claims ADR Order) in accordance with the provisions of the Claims ADR Order.

and it is further

ORDERED that, pursuant to Bankruptcy Rule 9019, the compromise of the amounts of the portion of the Structured Securities Claims based on Structured Securities at the Proposed Allowed Claim Amounts, or such other amount agreed to between the Debtors and the applicable Claimant are approved; and it is further

ORDERED that, providing the Notice of Proposed Allowed Claim Amount to each Claimant (and any attorneys that have appeared in this case on behalf of such Claimants) at the address set forth on the Structured Securities Claims or at such other or additional address as Claimants have requested in writing is fair, reasonable and proper notice to the Claimants regarding the Debtor’s request to allow the Structured Securities Claims for the purposes of voting and distribution under the Plan; and it is further

ORDERED that the Debtors are authorized to take any and all steps necessary and appropriate to implement the Structured Securities Claim Determination Procedures; and it is further

ORDERED that the Structured Securities Claim Determination Procedures do not affect or modify the rights of any holder of a Structured Securities Claim under the terms of the Structured Securities or their rights to dispute or challenge the Proposed Allowed Claim Amount or to defend the previously asserted claim amount; and it is further

ORDERED that, notwithstanding anything herein, the Debtors reserve the right to object to the Structured Securities Claims at any time, including, after such claims have been allowed for the purposes of voting and distributions under the Plan, on the grounds that such claims do not include a blocking number or include an invalid blocking number, are duplicative of other claims, have been amended and superseded, or otherwise do not comply with the provisions of the Bar Date Order; and it is further

ORDERED, that the Debtors reserve the right to modify the Maximum Allowable Amount of each Structured Security or Proposed Allowed Claim Amounts in order to correct any manifest errors (including inconsistent application of these principles) in the application of the Structured Securities Valuation Methodologies; and it is further

ORDERED, that nothing contained herein shall preclude any party in interest from using the Proposed Allowed Claim Amount or such other amount at which a Structured Securities Claim may be deemed allowed pursuant to the Structured Securities Claim Valuation Procedures as the allowed amount of a Structured Securities Claim for

purposes of voting and distribution in connection with any alternative chapter 11 plan now pending before the Court or that may be subsequently filed in the Debtors' chapter 11 cases by any party in interest (it being understood that all parties reserve their rights with respect thereto); and it is further

ORDERED that within the (10) business days following the Response Deadline, the Debtors will file with the Court a notice identifying (i) each Structured Securities Claim and Structured Security, identified by the International Securities Identification Number, for which timely Responses were received by the Debtors and (ii) a list of Structured Securities Claims for which the Response Deadline has been extended; and it is further

ORDERED that notwithstanding anything contained herein, any portions of the Structured Securities Claims that are based on Structured Securities that are beneficially owned by an entity that is an affiliate of the Debtors shall not be subject to this Order or the procedures set forth herein in any respect and this Order shall not have any affect on the allowed amount of such portion of the Structured Securities Claims; and it is further

ORDERED that notice of the Motion as provided therein shall be deemed good and sufficient notice of such Motion; and it is further

ORDERED that this Court retains jurisdiction with respect to all matters arising from or related to the implementation of this Order and the relief granted herein.

Dated: New York, New York  
August 10, 2011

*s/ James M. Peck*  
Honorable James M. Peck  
United States Bankruptcy Judge

**Exhibit 1**

**Structured Securities Claims**

**Included on this Exhibit 1 is a list of claim numbers, listed in numerical order, that were assigned by Epiq Bankruptcy Solutions, LLC, the court-appointed claims agent, to proofs of claim filed against LBHI. The claims listed on this Exhibit 1 are the Structured Securities Claims that are subject to this Order.**

369	2760	2804	3498	5062	8357	9693	10090	10765	11179
382	2761	2805	3499	5161	8478	9694	10106	10768	11181
385	2762	2806	3500	5348	8606	9731	10108	10776	11184
503	2763	2807	3501	5443	8613	9755	10207	10783	11187
583	2764	2808	3502	5644	8810	9790	10208	10801	11190
795	2766	2809	3503	5712	8844	9794	10290	10805	11191
799	2767	2810	3504	5859	8927	9795	10291	10806	11192
835	2768	2811	3505	6162	8928	9796	10298	10807	11193
1168	2769	2812	3506	6199	8949	9841	10299	10827	11196
1194	2770	2813	3507	6213	8965	9848	10302	10837	11197
1214	2771	2814	3508	6214	9059	9925	10303	10841	11198
1233	2772	2815	3559	6502	9066	9932	10317	10853	11199
1443	2773	2816	3590	6571	9076	9945	10318	10857	11200
1447	2774	2817	3746	6685	9077	9955	10329	10858	11201
1566	2778	2818	3749	6910	9111	9956	10336	10864	11202
1638	2779	2820	3809	6912	9114	9958	10337	10892	11203
1702	2780	2821	3810	6954	9115	9977	10362	10893	11207
1703	2781	2822	3996	6986	9129	9978	10426	10899	11209
1744	2785	2823	4002	7074	9133	9996	10439	10901	11210
1766	2786	2824	4276	7075	9195	9998	10448	10902	11211
1788	2787	2825	4313	7323	9279	10002	10453	10903	11212
1865	2788	2826	4364	7399	9308	10015	10454	10912	11213
2037	2789	2827	4373	7563	9310	10034	10455	10913	11224
2040	2790	2828	4439	7664	9311	10037	10464	10924	11225
2067	2791	2829	4612	7808	9411	10038	10532	10931	11226
2123	2792	2830	4613	7809	9431	10039	10533	11036	11232
2137	2793	2849	4619	7857	9491	10040	10558	11041	11233
2144	2794	2880	4703	7877	9498	10042	10569	11097	11236
2152	2795	2881	4896	8000	9532	10051	10575	11100	11237
2228	2797	3018	4972	8024	9538	10052	10589	11101	11240
2457	2798	3492	4983	8040	9543	10053	10612	11102	11242
2499	2799	3493	5004	8041	9550	10054	10693	11169	11243
2515	2800	3494	5005	8043	9598	10055	10699	11170	11248
2516	2801	3495	5010	8242	9614	10056	10707	11171	11257
2699	2802	3496	5011	8315	9624	10057	10754	11173	11273
2754	2803	3497	5049	8319	9643	10081	10762	11178	11274

11279	12255	12551	13628	15143	16114	17842	19385	22276	24464
11298	12277	12560	13631	15146	16115	17844	19388	22303	24465
11377	12278	12563	13632	15154	16116	17859	19428	22316	24497
11379	12280	12736	13634	15170	16117	17865	19441	22368	24508
11380	12281	12737	13635	15182	16118	18098	19541	22477	24510
11435	12282	12753	13637	15184	16119	18113	19559	22478	24513
11436	12283	12822	13638	15198	16120	18147	19599	22598	24607
11443	12284	12823	13642	15200	16176	18148	19600	22599	24629
11456	12285	12824	13818	15201	16237	18179	19608	22631	24686
11457	12286	12825	13895	15206	16248	18182	19609	22632	24699
11458	12287	12826	13911	15214	16254	18192	19610	22633	24700
11459	12288	12827	13954	15215	16264	18210	19631	22634	24701
11492	12290	12971	13955	15225	16298	18270	19632	22698	24709
11517	12291	12977	13958	15243	16331	18271	19633	22779	24728
11524	12307	12984	13961	15245	16332	18273	19634	22878	24734
11525	12320	12985	13983	15246	16334	18276	19640	22879	24875
11526	12323	12986	13984	15247	16474	18284	19700	22923	24901
11545	12325	12989	13985	15256	16515	18310	19850	22933	24902
11581	12336	13024	13987	15288	17254	18343	20168	22960	24903
11582	12341	13098	13988	15289	17301	18595	20293	23008	24911
11586	12345	13114	13989	15290	17392	18607	20308	23611	24914
11587	12346	13303	13990	15385	17393	18608	20311	23624	24960
11589	12349	13356	13991	15405	17395	18619	20341	23843	24970
11596	12366	13365	13992	15406	17396	18620	20800	23872	24982
12042	12367	13366	13996	15420	17398	18629	21581	23873	24983
12046	12378	13367	13997	15422	17399	18630	21597	23881	24984
12048	12379	13368	14024	15425	17400	18631	21598	23882	24987
12050	12381	13382	14194	15430	17573	18651	21722	23908	24990
12053	12395	13383	14268	15431	17574	18659	21727	23918	24991
12054	12396	13389	14307	15501	17579	18660	21806	23923	24995
12057	12397	13391	14323	15571	17580	18687	21846	23926	24996
12058	12398	13413	14328	15574	17581	18779	21847	24076	25063
12087	12414	13414	14382	15576	17582	18912	21848	24126	25064
12133	12425	13463	14405	15689	17583	18916	21903	24129	25074
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12158	12428	13605	14744	15727	17592	19320	21924	24282	25079
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12202	12441	13609	14854	15759	17805	19325	22062	24343	25092
12214	12442	13610	14858	15849	17828	19329	22070	24417	25124
12215	12443	13611	15067	15957	17829	19367	22071	24449	25193
12216	12444	13615	15068	16042	17833	19376	22072	24450	25207
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12241	12458	13621	15135	16085	17838	19378	22076	24455	25216
12246	12459	13623	15138	16092	17840	19381	22164	24457	25224
12254	12460	13624	15139	16113	17841	19384	22271	24459	25225

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25282	27147	28994	29040	29161	30152	30198	30244	30290	30336
25284	27185	28995	29041	29162	30153	30199	30245	30291	30337
25285	27188	28996	29042	29163	30154	30200	30246	30292	30338
25286	27196	28997	29043	29164	30155	30201	30247	30293	30339
25288	27232	28998	29044	29165	30156	30202	30248	30294	30340
25300	27327	28999	29045	29166	30157	30203	30249	30295	30341
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25366	27939	29001	29078	29168	30159	30205	30251	30297	30415
25389	27940	29002	29079	29169	30160	30206	30252	30298	30447
25392	28010	29003	29080	29170	30161	30207	30253	30299	30453
25393	28231	29004	29081	29171	30162	30208	30254	30300	30454
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25429	28528	29007	29128	29174	30165	30211	30257	30303	30480
25430	28657	29008	29129	29175	30166	30212	30258	30304	30481
25434	28963	29009	29130	29176	30167	30213	30259	30305	30482
25450	28964	29010	29131	29177	30168	30214	30260	30306	30483
25459	28965	29011	29132	29178	30169	30215	30261	30307	30484
25461	28966	29012	29133	29179	30170	30216	30262	30308	30485
25462	28967	29013	29134	29180	30171	30217	30263	30309	30486
25467	28968	29014	29135	29181	30172	30218	30264	30310	30487
25468	28969	29015	29136	29182	30173	30219	30265	30311	30488
25487	28970	29016	29137	29183	30174	30220	30266	30312	30489
25497	28971	29017	29138	29184	30175	30221	30267	30313	30490
25505	28972	29018	29139	29185	30176	30222	30268	30314	30491
25517	28973	29019	29140	29530	30177	30223	30269	30315	30492
25518	28974	29020	29141	29531	30178	30224	30270	30316	30493
25521	28975	29021	29142	30133	30179	30225	30271	30317	30494
25523	28976	29022	29143	30134	30180	30226	30272	30318	30495
25524	28977	29023	29144	30135	30181	30227	30273	30319	30496
25526	28978	29024	29145	30136	30182	30228	30274	30320	30497
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25586	28981	29027	29148	30139	30185	30231	30277	30323	30500
25589	28982	29028	29149	30140	30186	30232	30278	30324	30501
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26138	28986	29032	29153	30144	30190	30236	30282	30328	30505
26234	28987	29033	29154	30145	30191	30237	30283	30329	30506
26269	28988	29034	29155	30146	30192	30238	30284	30330	30507
26273	28989	29035	29156	30147	30193	30239	30285	30331	30508
26314	28990	29036	29157	30148	30194	30240	30286	30332	30509
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30513	31127	31836	32186	34658	34888	35052	35149	35244	35337
30514	31135	31837	32387	34659	34889	35056	35153	35251	35338
30515	31145	31838	32492	34660	34890	35058	35155	35252	35340
30516	31172	31839	32506	34662	34891	35068	35157	35253	35341
30517	31206	31840	32517	34663	34894	35070	35159	35255	35342
30518	31209	31841	32528	34664	34904	35071	35167	35256	35343
30578	31236	31842	32551	34668	34905	35075	35168	35257	35346
30621	31237	31843	32730	34680	34907	35076	35175	35258	35347
30627	31238	31844	32780	34681	34959	35077	35180	35261	35348
30641	31288	31845	32789	34682	34960	35078	35183	35262	35349
30642	31292	31846	32790	34687	34962	35079	35190	35263	35350
30643	31297	31847	33415	34688	34976	35083	35192	35267	35352
30644	31299	31848	33670	34695	34978	35084	35193	35268	35353
30645	31303	31849	34190	34735	34981	35085	35194	35270	35354
30646	31304	31850	34208	34750	34982	35086	35196	35271	35355
30647	31306	31851	34347	34765	34984	35087	35197	35273	35357
30648	31308	31852	34348	34780	34985	35098	35198	35277	35359
30649	31310	31853	34350	34786	34993	35100	35199	35278	35360
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30652	31317	31856	34394	34792	35006	35107	35204	35284	35364
30653	31324	31857	34397	34793	35007	35108	35208	35285	35365
30654	31325	31858	34416	34799	35008	35109	35209	35286	35366
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30656	31336	31860	34438	34801	35016	35115	35211	35288	35368
30657	31347	31861	34439	34804	35017	35116	35212	35290	35369
30658	31349	31862	34440	34805	35019	35124	35213	35291	35370
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30660	31395	31864	34446	34808	35025	35126	35215	35295	35372
30664	31404	31865	34447	34809	35026	35127	35216	35297	35373
30723	31406	31866	34455	34811	35027	35128	35217	35299	35374
30724	31407	31867	34471	34818	35028	35129	35218	35301	35375
30761	31411	31868	34503	34820	35029	35130	35219	35305	35376
30790	31412	31869	34509	34823	35031	35131	35220	35307	35377
30791	31413	31870	34543	34825	35032	35132	35221	35308	35378
30796	31416	31955	34575	34826	35033	35133	35222	35313	35381
30797	31633	32005	34578	34830	35034	35134	35225	35314	35382
30798	31635	32040	34580	34837	35035	35135	35227	35315	35393
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30800	31637	32179	34594	34844	35037	35137	35230	35318	35398
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35413	35502	35621	35673	35719	35847	35941	36025	36092	36155
35420	35509	35622	35674	35720	35848	35942	36026	36093	36157
35425	35510	35623	35675	35721	35850	35943	36029	36094	36160
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35439	35533	35628	35677	35723	35852	35949	36031	36097	36165
35443	35534	35629	35678	35724	35853	35954	36032	36098	36169
35444	35535	35630	35679	35725	35854	35956	36033	36099	36177
35447	35536	35631	35680	35726	35855	35957	36035	36100	36178
35448	35537	35632	35681	35727	35856	35958	36036	36101	36179
35449	35538	35633	35682	35728	35857	35959	36037	36102	36180
35450	35539	35635	35683	35729	35859	35961	36038	36104	36182
35452	35541	35636	35684	35730	35860	35962	36040	36106	36183
35453	35542	35639	35685	35731	35863	35963	36041	36107	36186
35454	35549	35640	35686	35732	35866	35965	36042	36108	36190
35457	35550	35641	35687	35733	35868	35968	36043	36110	36192
35458	35551	35642	35688	35734	35873	35969	36044	36111	36193
35459	35552	35643	35689	35735	35874	35972	36045	36112	36194
35460	35554	35644	35690	35736	35876	35973	36046	36115	36196
35461	35555	35645	35691	35737	35890	35974	36047	36116	36200
35462	35556	35646	35692	35738	35891	35988	36049	36117	36202
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35465	35559	35649	35695	35817	35894	35994	36053	36122	36207
35466	35560	35650	35696	35818	35896	35995	36054	36123	36212
35468	35562	35651	35697	35819	35897	35996	36055	36125	36213
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64264	64625	64920	65334	65443	65715	66260	66926	67116	67417
64306	64626	64926	65335	65444	65716	66283	66929	67117	67420
64309	64627	64928	65336	65445	65717	66286	66944	67126	67421
64315	64633	64937	65337	65446	65720	66350	66948	67148	67422
64316	64637	64939	65338	65447	65764	66356	66954	67149	67423
64319	64638	64970	65339	65448	65792	66376	66955	67158	67424
64321	64652	64972	65349	65449	65816	66377	66956	67178	67425
64323	64653	64973	65351	65450	65845	66378	66957	67179	67426
64331	64657	64974	65352	65451	65854	66384	66958	67180	67427
64385	64665	64977	65354	65452	65873	66396	66959	67181	67428
64386	64670	64995	65360	65453	65875	66397	66962	67182	67429
64387	64705	65031	65361	65454	65886	66407	66980	67183	67430
64388	64707	65032	65362	65455	65888	66416	67014	67184	67431
64396	64850	65033	65363	65456	65921	66418	67037	67185	67432
64409	64851	65059	65364	65457	65948	66420	67038	67193	67433
64414	64852	65061	65374	65458	65951	66433	67039	67196	67434
64424	64857	65090	65375	65459	65952	66434	67040	67197	67435
64425	64858	65102	65378	65462	65970	66501	67045	67198	67436
64460	64862	65120	65379	65471	65975	66522	67046	67200	67437
64466	64863	65128	65380	65472	65976	66534	67047	67236	67456
64469	64864	65129	65381	65492	65983	66535	67048	67237	67457
64476	64866	65143	65382	65521	65986	66536	67049	67239	67460
64488	64873	65158	65383	65536	66005	66557	67050	67240	67465
64512	64876	65159	65384	65537	66022	66569	67051	67257	67469
64514	64877	65160	65419	65538	66023	66572	67052	67258	67470
64516	64894	65162	65422	65550	66027	66580	67053	67260	67474
64518	64895	65163	65423	65586	66056	66597	67054	67261	67475
64519	64896	65164	65424	65588	66063	66608	67055	67262	67476
64521	64897	65203	65425	65597	66088	66693	67056	67263	67477
64548	64898	65204	65426	65606	66090	66755	67057	67264	67478
64555	64899	65205	65427	65610	66100	66756	67058	67265	67479

67480	67485	67488	67494	67503	67508	67531	67534
67481	67486	67492	67496	67504	67510	67532	
67483	67487	67493	67498	67505	67512	67533	

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yuwatoko@mofo.com

## **EXHIBIT C**

**LEHMAN BROTHERS HOLDINGS INC**  
OVERNIGHT MAIL LIST

OFFICE OF THE US TRUSTEE  
TRACY HOPE DAVIS, ESQ.  
ELISABETTA G. GASPARINI, ESQ.  
ANDREA B. SCHWARTZ, ESQ.  
33 WHITEHALL STREET, 21ST FLOOR  
NEW YORK, NY 10004

INTERNAL REVENUE SERVICE  
SPECIAL PROCEDURES BRANCH  
ATTN: DISTRICT DIRECTOR  
290 BROADWAY  
NEW YORK, NY 10007

## **EXHIBIT D**

**LEHMAN BROTHERS HOLDINGS INC.**

Overnight Mail

PETER WEISS, RENATE ANNA  
AARGAUISCHE KANTONALBANK  
ISFS/EBU9  
BAHNHOFSTRASSE 58  
AARAU CH-5001  
SWITZERLAND

AGGELIKI BARTZI  
C/O MR. STAVROS G. KOKKALIS  
THE LAW OFFICE OF STAVROS G. KOKKALIS  
60A SKOUFA STR.  
ATHENS 106 80 GREECE

CHRISTOS KONSTAS  
C/O MR. STAVROS G. KOKKALIS  
THE LAW OFFICE OF STAVROS G. KOKKALIS  
60A SKOUFA STR.  
ATHENS 106 80 GREECE

FUNDACION ISLA COUTO  
ATTN: FRANCISCO XABIER MARTINEZ COBAS  
CL. LAXE, NO. 11-3 D  
VIGO 36202  
SPAIN

## **EXHIBIT E**

**LEHMAN BROTHERS HOLDINGS INC.**  
OVERNIGHT MAIL

PETER WEISS, RENATE ANNA  
7, CITE ALEX  
FELDKIRCH F-68540  
FRANCE

CITIBANK INTERNATIONAL PLC, GREECE  
BRANCH  
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ATHENS 10557  
GREECE

PAUL, WEISS, RIFKIND, WHARTON &  
GARRISON LLP  
ATTN: DOUGLAS R. DAVIS  
1285 AVENUE OF THE AMERICAS  
NEW YORK, NY 10019-6064

CLIFFORD CHANCE US LLP  
ATTN: JENNIFER C. DEMARCO, ESQ.  
DAVID A. SULLIVAN, ESQ.  
31 WEST 52ND STREET  
NEW YORK, NY 10019

FUNDACION ISLA COUTO  
ATTN: MR. LUIS PINEIRO SANTOS  
GARCIA BARBON, 1-7 A  
VIGO 36201  
SPAIN

UNITED STATES BANKRUPTCY COURT  
SOUTHERN DISTRICT OF NEW YORK

-----x  
In re : Chapter 11 Case No.  
LEHMAN BROTHERS HOLDINGS INC., *et al.* : 08-13555 (JMP)  
Debtors. : (Jointly Administered)  
: :  
-----x

DECLARATION OF HOLLY A. CLACK  
IN SUPPORT OF REPLY TO RESPONSES OF  
**PETER WEISS/RENATE ANNA, FUNDACION ISLA CUOTO, AGGELIKI  
BARTZI, AND CHRISTOS KONSTAS TO NOTICES OF PROPOSED ALLOWED  
CLAIM AMOUNT FOR PROOFS OF CLAIM NUMBER 55396, 41225, AND 60352**

Pursuant to 28 U.S.C. § 1746, I, Holly A. Clack, declare:

1. I am over the age of 18 years and make these statements of my own personal knowledge. If called to testify, I could testify to the truth of the matters set forth herein.

2. I am a Senior Director with Alvarez & Marsal Global Forensic and Dispute Services, LLC (“A&M”). I typically assist clients and counsel involved in complex commercial disputes, and investigate allegations of fraud, embezzlement, and financial reporting irregularities. I am an associate member of the American Bar Association and the Boston Bar Association. I have worked for A&M in connection with the above-referenced chapter 11 cases of Lehman Brothers Holdings Inc. (“LBHI”) and certain of its affiliates (collectively, the “Chapter 11 Estates”) for over three years. In my role as a Senior Director with A&M working on the Chapter 11 Estates, I have had extensive experience with, and was one of the professionals who helped formulate, the Structured Securities Valuation Methodology. I have also been involved in the claims reconciliation process in these cases more generally, particularly

with respect to analyzing and reviewing claims based on securities issues or guaranteed by LBHI.

3. I submit this declaration in support of the *Reply to Responses of Peter Weiss/Renate Anna, Fundacion Isla Cuoto, Aggeliki Bartzi, and Christos Konstas to Notices of Proposed Allowed Claim Amount for Proofs of Claim Number 55396, 41225, and 60352* (the “Reply”), filed contemporaneously herewith.<sup>1</sup> Prior to its filing, I reviewed and approved the Reply, and I adopt the representations contained in the Reply, as if set forth in full and at length in this declaration.

4. More than 21,000 proofs of claim were filed against LBHI based on structured securities issued or guaranteed by LBHI (the “Structured Securities Claims”). Approximately 98% of the Structured Securities Claims have been Allowed (as such term is defined in the Plan) in amounts determined by the Structured Securities Valuation Methodology, and the aggregate amount of such Allowed claims is approximately \$29.8 billion.

5. For the reasons set forth in the Reply and the *Motion Pursuant to Section 105(a) And 502(b) of the Bankruptcy Code and Bankruptcy Rule 9019 for Approval of Procedures for Determining the Allowed Amount of Claims Filed Based on Structured Securities Issued or Guaranteed by Lehman Brothers Holdings Inc.* [ECF No. 16294], the Structured Securities Valuation Methodology represents a fair and reasonable method for valuing the Structured Securities Claims, including the Claims.

6. I have reviewed and am familiar with each of the Claims and the Responses. The Proposed Allowed Claim Amounts listed on Exhibit A of the Reply reflect an accurate application of the Structured Securities Valuation Methodology to the Claims. Further,

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<sup>1</sup> Capitalized terms used but not defined herein shall have the meanings ascribed to such terms in the Reply.

the Notice of Proposed Allowed Claim Amount for claim number 60352 accurately reflects the percentage of the total blocked notional amount held by the holder of claim number 60352 with respect to International Securities Identification Number XS0210433206, as reported by Euroclear.

I declare under penalty of perjury under the laws of the United States that the foregoing is true and correct to the best of my knowledge.

Executed on this 30th day of October 2011.

/s/ Holly A. Clack  
Holly A. Clack

UNITED STATES BANKRUPTCY COURT  
SOUTHERN DISTRICT OF NEW YORK

-----x  
**In re** : Chapter 11 Case No.  
:  
**LEHMAN BROTHERS HOLDINGS INC., et al.,** : 08-13555 (JMP)  
:  
**Debtors.** : (Jointly Administered)  
-----x

**ORDER ALLOWING PROOFS OF CLAIM NUMBERS 55396, 41225, AND 60352**

Upon the *Motion Pursuant to Section 105(a) and 502(b) of the Bankruptcy Code and Bankruptcy Rule 9019 for Approval of Procedures for Determining the Allowed Amount of Claims Filed Based on Structrued Securities Issued or Guaranteed by Lehman Brothers Holdings Inc.*, dated April 27 2011 [ECF No. 16294] (the “Motion”), of the Debtors<sup>3</sup>, and in accordance with this Court’s order approving the Motion and establishing procedures for the determination of the Allowed amount of Claims based on structured securities issued or guaranteed by Lehman Brothers Holdings Inc. (“LBHI”) [ECF No. 19120] (the “Structured Securities Valuation Procedures Order”), all as more fully described in the *Notice of Merits Hearing With Respect to Proofs of Claim Number 55396, 41225, and 60352* [ECF No. 30909] (the “Notice of Merits Hearing”) and the *Reply to Responses of Peter Weiss/Renate Anna, Fundacion Isla Cuoto, Aggeliki Bartzi, and Christos Konstas to Notice of Proposed Allowed Claim Amount for Proofs of Claim Number 55396, 41225, and 60352* (the “Reply”); and due and proper notice of the Motion, the Structured Securities Valuation Procedures Order, the Notice of Merits Hearing, and the Reply having been provided; and it appearing that no other or further

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<sup>3</sup> Capitalized terms used but not otherwise defined herein shall have the meanings ascribed to such terms in the Modified Third Amended Joint Chapter 11 Plan of Lehman Brothers Holdings Inc. and Its Affiliated Debtors [ECF No. 23023].

notice need be provided; and the Motion having been deemed an objection to proofs of claim number 55396, 41225, and 60352; and the Court having found and determined that the relief sought in the Motion and Reply is in the best interests of LBHI, its creditors, and all parties in interest, and that the legal and factual bases set forth in the Motion and Reply establish just cause for the relief granted herein; and after due deliberation and sufficient cause appearing therefor, it is

ORDERED that the relief requested in the Motion and Reply is granted to the extent provided herein; and it is further

ORDERED that each Claim listed on Exhibit 1 annexed hereto is allowed in the amount set forth on Exhibit 1 under the column heading “*Proposed Allowed Claim Amount*,” and any asserted amounts in excess of such amount are disallowed; and it is further

ORDERED that this Order has no res judicata, estoppel, or other affect on the validity, allowance, or disallowance of, and all rights to object and defend on any basis are expressly reserved with respect to any claim listed on Exhibit A to the Reply that does not appear on Exhibit 1 annexed hereto; and it is further

ORDERED that this Court shall retain jurisdiction to hear and determine all matters arising from or related to this Order.

Dated: \_\_\_\_\_, 2012  
New York, New York

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UNITED STATES BANKRUPTCY JUDGE